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SATURN ERROR CODES AND TYPES OF REPORTING

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PREFACE

PURPOSE

The purpose of this document is to provide customers with a description of all the reporting types authorised by Euronext's reporting tool, Saturn, and an explanation of all the possible error codes received.

The APA/ARM sections of this document complies with the UK DRSP regulatory framework governance

TARGET AUDIENCE

This document is particularly relevant to clients that need to understand the reporting types authorised and the errors codes received from Saturn.

WHAT'S NEW?

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

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
0.1	24 Nov 2020		First Draft
1.1	20 Dec 2022		Update for ESMA Validation rules - CON-070, CON-120, CON-160, CON-210, CON-110, CON-150, CON-200, CON-240, CON-350, CON-351, CON-361, CON-362, CON-370, CON-372, CON-411, CON-452, CON-453, CON-480, CON-481, CON-530, CON-571

ASSOCIATED DOCUMENTS

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

- EURONEXT-SATURN-WEB SERVICES SPECIFICATIONS_2.9.15
- EURONEXT GLOBAL REPORTING SOLUTION - SATURN USER INTERFACE V2.5
- SATURN CONFORMANCE TEST SCRIPT V2.1

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1. TYPES OF REPORTING

This section describes the list of reporting types proposed by Saturn.

Saturn authorises reporting for all the following reporting types:

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

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

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

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

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

The sections below give more details about the reporting types authorised by Saturn.

1.1 CASH PRODUCTS

1.1.1 Equities

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of equities:

- Common/ordinary shares
- Preferred shares
- Common/ordinary convertible shares

- Preferred convertible shares
- Limited partnership units
- Depositary receipts on equities
- Structured instruments (participation)
- Miscellaneous

If the instrument identification code (ISIN /Security ID) does not exist, or does not exist in the ESMA referential, clients should use the validation table below to report their transaction. The CFI code of the instrument is the leading component.

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

M = mandatory; O = optional

1.1.2 Debt instruments

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Debt instruments:

- Bonds
- Convertible bonds
- Bonds with warrants attached
- Medium-term notes
- Money market instruments
- Structured instruments (capital protection)
- Structured instruments (without capital protection)
- Mortgage-backed securities
- Asset-backed securities
- Municipal bonds
- Depositary receipts on debt instruments
- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.1.3 Collective Investment Vehicles

Clients should complete the mandatory and conditional MiFID fields II for a transaction on one of the following types of collective investment vehicles:

- I Standard (vanilla) investment funds/mutual funds
- H Hedge funds
- B Real estate investment trusts (REIT)
- E Exchange traded funds (ETF)-Real estate
- E Exchange traded funds (ETF)-Debt instruments
- E Exchange traded funds (ETF)-Equities
- E Exchange traded funds (ETF)-Convertible securities
- E Exchange traded funds (ETF)-Mixed
- E Exchange traded funds (ETF)-Commodities
- E Exchange traded funds (ETF)-Derivatives
- E Exchange traded funds (ETF)-Referential instruments
- E Exchange traded funds (ETF)-Credits
- S Pension funds
- F Funds of funds
- P Private equity funds

- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

M = mandatory; O = optional;

1.1.4 Spot

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Spot:

- Foreign exchange
- Commodities

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use the below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.1.5 Financing

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Financing:

- Loan Lease
- Repos
- Securities lending

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.1.6 Referential instruments

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Referential instruments:

- Currencies
- Commodities
- Interest Rates
- Indices on Equities
- Indices on Debt instruments
- Indices on Collective Investments
- Indices on Real Estate
- Indices on Commodities
- Indices on Currencies
- Baskets

- Stock Dividends
- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Maturity date	Delivery type
Currencies	TC****	O	O	O	M	M	O	M	M	N/A	M
Commodities	TT****	O	O	O	M	M	O	M	M	N/A	M
Interest Rates	TR****	O	O	O	M	M	O	M	M	N/A	M
Indices on Equities	TIE***	O	O	O	M	M	O	M	M	N/A	M
Indices on debt instruments	TID***	O	O	O	M	M	O	M	M	O	M
Indices on Collective Investments	TIF***	O	O	O	M	M	O	M	M	N/A	M
Indices on Real Estate	TIR***	O	O	O	M	M	O	M	M	N/A	M
Indices on Commodities	TIT***	O	O	O	M	M	O	M	M	N/A	M
Indices on Currencies	TIC***	O	O	O	M	M	O	M	M	N/A	M
Baskets	TB***	O	O	O	M	M	O	M	M	N/A	M
Stock Dividends	TD****	O	O	O	M	M	O	M	M	N/A	M
Miscellaneous	TM****	O	O	O	M	M	O	M	M	N/A	M

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

1.2 DERIVATIVES PRODUCTS

1.2.1 Entitlements (rights)

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Entitlement:

- Allotment Rights
- Subscription Rights
- Purchase Rights
- Warrants
- Mini Future Certs
- Depositary Receipts on Entitlements
- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.2.2 Listed Options

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Listed Options:

- Baskets
- Stock equities
- Debt
- Commodities
- Currencies
- Indices
- Futures
- Options
- Swaps
- Interest Rates
- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.2.3 Futures

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following underlying types of futures contract:

- Baskets
- Stock-equities
- Debt
- Currencies
- Indices
- Options
- Futures
- Swaps
- Interest Rates
- Stock Dividends
- Miscellaneous
- Commodities

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.2.4 Swaps

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Swaps:

- Rates
- Foreign exchange
- Commodities - Total Return
- Commodities - CFD
- Equity - Total Return
- Equity - CFD
- Credit - Total Return
- Credit - CDS
- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

Credit - Total Return	SC*T**	O	M	M	M	M	O	N/A	M	M	O	O	O	M
Credit - CDS	SC*C**	O	M	M	M	M	O	N/A	M	M	O	O	O	M
Miscellaneous	SM****	O	O	O	M	M	O	O	M	M	O	O	O	M

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

1.2.5 Non-listed and complex listed options

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of non-listed and complex listed options:

- Rates
- Commodities
- Equity
- Credit
- Foreign exchange
- Miscellaneous

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.2.6 Forwards

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Forwards:

- E Equity - CFD
- E Equity - Spread Bet
- E Equity - Forward
- F Foreign Exchange
- C Credit - Spread Bet
- C Credit - Forward
- R Rates - Spread Bet

- R Rates - Forward
- T Commodities - CFD
- T Commodities - Forward

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.2.7 Strategies

Clients should complete the mandatory and conditional MiFID II fields for a transaction on one of the following types of Strategies:

- Rates
- Commodities
- Equity
- Credit
- Foreign exchange
- Mixed assets
- Miscellaneous

Strategies need to be reported on Leg levels. Client should report the legs of the strategy and not the strategy head itself.

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

1.2.8 Others (miscellaneous)

Clients should complete the mandatory and conditional MiFID II fields for a transaction on the combined instruments or other assets.

If the instrument identification code (ISIN/Security ID) does not exist, or does not exist in the ESMA referential, clients should use below validation table to report their transaction. The CFI code of the instrument is the leading component.

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

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

2. SATURN ERROR CODES

This section describes the list of errors displayed in Saturn according to rejected and failed transactions.

2.1 FAILED ERROR CODES

This section describes the list of errors that can be issued by Saturn upon reception of incoming private messages for Transaction Reporting.

When Saturn receives an incoming message, it performs several checks on this message, and may indicate a Failed status for a message.

The failed status for a transaction means that the client has reported the transaction, but Saturn has identified incorrect or missing information and therefore the transaction has not been fully processed and sent to the regulator.

All the failed error codes are related to one of the below error types:

- Missing or Invalid
- Referential Data Error
- Multiple choice Error
- Inconsistent value
- Existing trade Error

The tables below provide the text of the error and the conditions which correspond to the error code.

2.1.1 Missing or Invalid

The below table gives more details about the failed error codes related to Missing or Invalid.

ERROR_TYPE	ERROR_CODE	ERROR_LIB
Missing or Invalid	1000	You do not have access. Thank you to subscribe for APA or ARM or Both.
	1001	[Field] Missing value
	1002	[Field] Please do not fill, unexpected value
	1003	[Field] Value should be 0
	1004	Price notation is incorrect
	1005	[Field] Invalid format

2.1.1.1 ERROR_CODE = 1001

When the error message of the failed transactions contains the code “1001”, it means that “the value of the Field is missing”.

The below table gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRANSACTION REFERENCE NUMBER] [1001] Missing	Transaction Reference Number	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Transaction Reference Number = NULL , Then Raise Error: [Transaction Reference Number][1001] Missing
[TRANSACTION REFERENCE NUMBER] [1001] Missing	Transaction Reference Number	Field is mandatory for all cancellation reports.	If Action = 3 (Cancel) AND Transaction Reference Number = NULL , Then Raise Error: [Transaction Reference Number][1001] Missing
[TRADINGVENUE TRANSACTIONID] [1001] Missing	Trading venue transaction identification code	Field should be a text string of no more than 52 characters consisting of capital Latin letters (A-Z) and numbers.	If (Venue is EEA AND Venue is NON-SI) AND Trading Venue Transaction ID = NULL, Then Raise Error: [Trading Venue Transaction ID][1001] Missing
[EXECUTING ENTITYID] [1001] Missing value	Executing entity identification code	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Executing Entity ID = NULL , Then Raise Error:[Executing Entity ID][1001] Missing value
[EXECUTING ENTITYID] [1001] Missing value	Executing entity identification code	Field is mandatory for all cancellation reports.	If Action = 3 (Cancel) AND Executing Entity ID = NULL , Then Raise Error: [Executing Entity ID][1001] Missing value
[INVESTMENT FIRMDIRECTIVE INDICATOR][1001] Missing	Investment Firm covered by Directive 2014/65/EU	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Investment Firm Directive Indicator = NULL Then, Raise Error: [Investment Firm Directive Indicator][1001] Missing
[BUYER IDENTIFICATION CODE] [1001] Missing value	Buyer identification code	Field is mandatory for all new transaction reports. More than one value can be reported by copying this field as many times as necessary.	If Action = 1 (New) AND Buyer Identification Code = NULL Then, Raise Error: [Buyer Identification Code][1001] Missing value
[BUYERFIRSTNAME] [1001] Missing	Buyer - first name(s)	Field is mandatory where national ID was populated in field 'Buyer identification code' (is repeated for each national ID). Otherwise is not populated.	If Buyer Identification Type = 3 (National ID) AND Buyer First Name = NULL , Then Raise Error: [Buyer First Name][1001] Missing
[BUYERSURNAME] [1001] Missing	Buyer - surname(s)	Field is mandatory where national ID was populated in field 'Buyer identification code' (is repeated for each national ID). Otherwise is not populated.	If Buyer Identification Type = 3 (National ID) AND Buyer Surname = NULL , Then Raise Error: [Buyer Surname][1001] Missing
[BUYERBIRTHDATE] [1001] Missing	Buyer - date of birth	Field is mandatory where national ID was populated in field 'Buyer identification code' (is repeated for each national ID). Otherwise is not populated.	If Buyer Identification Type = 3 (National ID) AND Buyer BirthDate = NULL , Then Raise Error: [Buyer BirthDate][1001] Missing
[BUYERDECISON MAKERFIRSTNAME] [1001] Missing	Buy decision maker – First Name(s)	Field is mandatory where national ID was populated in field 'Buyer decision maker code'. Otherwise is not populated.	If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker First Name = NULL , Then Raise Error : [Buyer Decision Maker First Name][1001] Missing

[BUYERDECISION MAKERSURNAME] [1001] Missing	Buy decision maker – surname(s)	Field is mandatory where national ID was populated in field ‘Buyer decision maker code’. Otherwise is not populated.	If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker Surname = NULL , Then Raise Error: [Buyer Decision Maker Surname][1001] Missing
[BUYERDECISION MAKERBIRTHDATE] [1001] Missing	Buy decision maker - date of birth	Field is mandatory where national ID was populated in field ‘Buyer decision maker code’. Otherwise is not populated.	If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker BirthDate = NULL , Then Raise Error: [Buyer Decision Maker BirthDate][1001] Missing
[SELLER IDENTIFICATION CODE] [1001] Missing value	Seller identification code	Field is mandatory for all new transaction reports. More than one value can be reported by copying this field as many times as necessary.	If Action = 1 (New) AND Seller Identification Code = NULL Then, Raise Error: [Seller Identification Code][1001] Missing value
[SELLERFIRSTNAME] [1001] Missing	Seller - first name(s)	Field is mandatory where national ID was populated in field ‘Seller identification code’ (is repeated for each national ID). Otherwise is not populated.	If Seller Identification Type = 3 (National ID) AND Seller First Name = NULL , Then Raise Error: [Seller First Name][1001] Missing
[SELLERSURNAME] [1001] Missing	Seller - surname(s)	Field is mandatory where national ID was populated in field ‘Seller identification code’ (is repeated for each national ID). Otherwise is not populated.	If Seller Identification Type = 3 (National ID) AND Seller Surname = NULL , Then Raise Error: [Seller Surname][1001] Missing
[SELLERBIRTHDATE] [1001] Missing	Seller - date of birth	Field is mandatory where national ID was populated in field ‘Seller identification code’ (is repeated for each national ID). Otherwise is not populated.	If Seller Identification Type = 3 (National ID) AND Seller BirthDate = NULL , Then Raise Error: [Seller BirthDate][1001] Missing
[SELLERDECISION MAKERFIRSTNAME] [1001] Missing	Sell decision maker - first name(s)	Field is mandatory where national ID was populated in field ‘Seller decision maker code’. Otherwise is not populated.	If Seller Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker First Name = NULL , Then Raise Error: [Seller Decision Maker First Name][1001] Missing
[SELLERDECISION MAKERSURNAME] [1001] Missing	Sell decision maker – surname(s)	Field is mandatory where national ID was populated in field ‘Seller decision maker code’. Otherwise is not populated.	If Seller Decision Maker Identification Type = 3 (National ID) AND Seller Decision Maker Surname = NULL , Then Raise Error: [Seller Decision Maker Surname][1001] Missing
[SELLERDECISION MAKERBIRTHDATE] [1001] Missing	Sell decision maker - date of birth	Field is mandatory where national ID was populated in field ‘Seller decision maker code’. Otherwise is not populated.	If Seller Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker BirthDate = NULL , Then Raise Error: [Seller Decision Maker BirthDate][1001] Missing
[TRANSMISSIONOF ORDERINDICATOR] [1001] Missing	Transmission of order indicator	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Transmission Of Order Indicator = NULL Then, Raise Error: [Transmission Of Order Indicator][1001] Missing
[TRADINGDATE TIME][1001] Missing	Trading date time	Field is mandatory for all new transaction reports.	If Action= 1 (New) AND Trading Date Time = NULL Then, Raise Error: [Trading Date Time][1001] Missing

[TRADING CAPACITY1][1001] Missing	Trading capacity	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Trading Capacity 1 = NULL Then, Raise Error: [Trading Capacity 1][1001] Missing
[QUANTITY][1001] Missing	Quantity	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Quantity = NULL Then, Raise Error: [Quantity][1001] Missing
[QUANTITY CURRENCY][1001] Missing	Quantity currency	Field is mandatory where monetary or nominal value was used in field 'Quantity'.	If (Quantity Notation = 2 (MONE) OR Quantity Notation = 3 (NMNL)) AND Quantity Currency = NULL Then, Raise Error: [Quantity Currency][1001] Missing
[PRICE][1001] Missing	Price	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Price = NULL Then, Raise Error: [Price][1001] Missing
[PRICECURRENCY][1001] Missing	Price currency	Field is mandatory where monetary value was used in field 'Price'.	If Price Notation = 1 (MONE) AND Price Currency = NULL Then, Raise Error: [Price Currency][1001] Missing
[NETAMOUNT][1001] Missing	Net amount	In case the CFI code is reported in field 43 (transaction in a financial instrument that is not admitted to trading): The field is mandatory for debt instruments, i.e. CFI reported in field 43 is DB**** (Bonds), DC**** (convertible bonds), DT**** (medium term notes) or DN**** (municipal bonds).	If Net Amount = NULL AND Underlying Instrument Code ≠ NULL AND (Classification Type = DB**** OR Classification Type = DC**** OR Classification Type = DT**** OR Classification Type = DN****) Then, Raise Error : [Net Amount][1001] Missing
[NETAMOUNT][1001] Missing	Net amount	In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): The field is mandatory for debt instruments, i.e. CFI of the instrument in the reference data is DB**** (Bonds), DC**** (convertible bonds), DT**** (medium term notes) and DN**** (municipal bonds)	If Net Amount = NULL AND Security ID ≠ NULL AND (Classification Type = DB**** OR Classification Type = DC**** OR Classification Type = DT**** OR Classification Type = DN****) Then, Raise Error : [Net Amount][1001] Missing
[VENUE][1001] Missing	Venue	Field is mandatory for all new transaction reports.	If Action = 1 (New) AND Venue = NULL Then, Raise Error: [Venue][1001] Missing
[COUNTRYBRANCH MEMBERSHIP][1001] Missing	Country of the branch membership	This field is mandatory where: MIC populated in field 'Venue' pertains to an EEA trading venue or trading platform outside the European Union	If (VENUE IS EEA OR VENUE IS NOT EEA) AND VENUE IS NOT SI AND Country Branch Membership = NULL Then, Raise Error : [Country Branch Membership][1001] Missing
[UP-FRONT PAYMENT][1001] Missing	Up-front payment	If the CFI code is reported in field 'Instrument classification' (transaction in a derivative instrument that is not admitted to trading): field is mandatory where the CFI reported in field 'Instrument classification' is SC**** (CDS)	If Up-Front Payment = NULL AND Underlying Instrument Code ≠ NULL AND Classification Type = SC**** Then, Raise Error: [Up-Front Payment][1001] Missing
[UP-FRONT PAYMENT][1001] Missing	Up-front payment	If the CFI code is available in the instrument reference data (transaction in an instrument admitted to trading): field is mandatory where the CFI of the	If Up-Front Payment = NULL AND Security ID ≠ NULL AND Classification Type = SC**** Then, Raise Error: [Up-Front Payment][1001] Missing

		instrument in the reference data is SC**** (CDS)	
[UP-FRONT PAYMENT CURRENCY] [1001] Missing	Up-front payment currency	Field is mandatory where field 'Up-front payment' was populated.	If Up-Front Payment ≠ 1 (New) AND Up-Front Payment Currency = NULL Then, Raise Error: [Up-Front Payment Currency][1001] Missing
[SECURITYID] [1001] Missing	Instrument identification code	Field is: 1. Mandatory for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA 2. Optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside the EEA.	If (VENUE IS EEA OR VENUE = "XOFF") AND Underlying Instrument Code = NULL AND Underlying Index Name = NULL AND Security ID = NULL Then, Raise Error: [Security ID][1001] Missing
[INSTRUMENT FULLNAME] [1001] Missing	Instrument full name	Field is: 1. Not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected) 2. Mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside the EEA.	If (Venue = "XOFF" OR Venue = "XXXX" OR Venue IS NOT EEA) AND (Security ID DOES NOT exist in Referential OR Security ID = NULL) AND Full Name = NULL Then, Raise Error: [Instrument Full Name][1001] Missing
[CLASSIFICATION TYPE] [1001] Missing	Instrument classification	Field is: 1. Not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected) 2. Mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside the EEA.	If (Venue = "XOFF" OR Venue = "XXXX" OR Venue IS NOT EEA) AND (Security ID DOES NOT exist in Referential OR Security ID = NULL) AND Classification Type = NULL Then, Raise Error: [Classification Type][1001] Missing
[NOTIONAL CURRENCY1] [1001] Missing	Notional currency 1	Field is mandatory where field 'Instrument classification' is populated with: 1. Other instruments with the following CFI attributes: O*****, S*****, C*****,	If Classification Type IN (O*****, S*****, C*****, R*****, F*****, E*****, D*****, H*****, J*****) AND Notional Currency 1 = NULL Then, Raise Error: [Notional Currency 1][1001] Missing

		R*****, F*****, E*****, D*****, H*****, J*****	
[NOTIONAL CURRENCY2] [1001] Missing	Notional currency 2	<p>This field is mandatory where field 'Instrument classification' is populated with:</p> <ol style="list-style-type: none"> Swaps with the following CFI attributes: SF**** Futures with the following CFI attributes: FFC**** Financial instrument with the following CFI attributes: JF****, RWC****, RFC****, DE****C and DS****C 	<p>If Classification Type IN (SF****, FFC****, JF****, RWC****, RFC****, DE****C, DS****C) AND Notional Currency 2 = NULL Then, Raise Error : [Notional Currency 2][1001] Missing</p>
[Underlying Instrument Code] [1014] Missing	Underlying instrument code	<p>Field is:</p> <ol style="list-style-type: none"> Not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). Mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA. Optional for index derivatives. 	<p>If (Venue IS EEA OR Venue IS SI) AND Security ID ≠ NULL AND Underlying Instrument Code ≠ NULL Then,</p> <p> Raise Error: [Underlying Instrument Code][1014] When SecurityID is known or pending, instruments details are optional, please fill them all or not at all</p>
[Underlying Instrument Code] [1001] Missing	Underlying instrument code	<p>The underlying instrument should be present in reference data for the trading date for the following transactions:</p> <ol style="list-style-type: none"> The transaction is an OTC transaction: <ol style="list-style-type: none"> field 'Venue' is populated with 'XXXX'; and the underlying instrument is not an index; The transaction was executed on a non-EEA organised trading platform: <ol style="list-style-type: none"> field 'Venue' is populated with a non-EEA MIC code or 'XOFF'; and the instrument (field 'Instrument identification code ') is not populated or populated with an instrument that is not present in the reference data; and the underlying instrument is not an index. <p>In the case of baskets, if more than one basket constituent is populated, all of</p>	<p> If Underlying Instrument Code = NULL AND Underlying Index Name = NULL Then,</p> <p> Raise Error: [Underlying Instrument Code][1001] Missing</p>

		<p>them should be present in the instrument reference data.</p> <p>Where the submitting entity populates not only the reportable components but also non-reportable ones, the report is made pending and, after 7 calendar days, rejected (unless the non-reportable components become reportable within that 7 calendar day period).</p>	
[UNDERLYING INDEXNAME] [1001] Missing	Underlying index name	In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside the EEA, either field 'Underlying instrument code' or field 'Underlying index name' must be populated.	If (Venue IS NOT EEA OR Venue = "XOFF" OR Venue = "XXXX") AND (Security ID DOES NOT exist in Referential OR Security ID = NULL) Then, If Underlying Index Name = NULL AND Underlying Instrument Code = NULL Then, Raise Error: [Underlying Index Name][1001] Missing
[UNDERLYING INDEXNAME][1001] Missing	Underlying index name	<p>This field is mandatory where field 'Instrument classification' is populated with:</p> <ol style="list-style-type: none"> Options with the following CFI attributes: O**I**, O**N** Futures with the following CFI attributes: FFI**, FFN** Entitlements with the following CFI attributes: RWI**, RFI** 	If Classification Type IN (O**I**, O**N**, FFI**, FFN**, RWI**, RFI**) AND Underlying Index Name = NULL Then, Raise Error: [Underlying Index Name][1001] Missing
[UNDERLYING INDEXTERM] [1001] Missing	Term of the underlying index	<p>This field is mandatory where field 'Instrument classification' is populated with:</p> <ol style="list-style-type: none"> Options with the following CFI attributes: O**N** Futures with the following CFI attributes: FFN** 	If Classification Type IN (O**N**, FFN**) AND Underlying Index Term = NULL Then, Raise Error: [Underlying Index Term][1001] Missing
[OPTIONTYPE] [1001] Missing	Option type	<p>Field is mandatory where field 'Instrument classification' is populated with:</p> <ol style="list-style-type: none"> Options with the following CFI attributes: O***** or H***** Warrants with the following CFI attributes: RW***** 	If Classification Type = O***** OR Classification Type = H***** AND Option Type = NULL Then, Raise Error: [Option Type][1001] Missing If Classification Type = RW***** AND Option Type = NULL Then, Raise Error: [Option Type][1001] Missing
[STRIKEPRICE] [1001]	Strike price	<p>Field is mandatory where field 'Instrument classification' is populated with:</p> <ol style="list-style-type: none"> Options with the following CFI attributes: O***** or H***** Warrants with the following CFI attributes: RW***** 	If Classification Type = O***** OR Classification Type = H***** AND Strike Price = NULL Then, Raise Error: [Strike Price][1001] Missing If Classification Type = RW***** AND Strike Price = NULL Then, Raise Error: [Strike Price][1001] Missing

<p>[STRIKEPRICE CURRENCY][1001] Missing</p>	<p>Strike price currency</p>	<p>Field is mandatory where monetary value was used in field 'Strike price'.</p>	<p>If Strike Price Notation = 1 (MONE) AND Strike Price Currency = NULL Then, Raise Error: [Strike Price Currency][1001] Missing</p>
<p>[OPTIONEXERCISE STYLE][1001] Missing</p>	<p>Option exercise style</p>	<p>Field is mandatory where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: O***** or H***** 2. Warrants with the following CFI attributes: RW**** and RF****</p>	<p>If Classification Type IN (O*****, H*****, RW*****, RF****) AND Option Exercise Style = NULL Then, Raise Error : [Option Exercise Style][1001] Missing</p>
<p>[MATURITYDATE][1001] Missing</p>	<p>Maturity date</p>	<p>This field is mandatory where field 'Instrument classification' is populated with 1. D*****</p>	<p>If Classification Type = D***** AND Maturity Date = NULL Then, Raise Error: [Maturity Date][1001] Missing</p>
<p>[EXPIRYDATE][1001] Missing</p>	<p>Expiry date</p>	<p>Field is mandatory where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: 'O*****' 2. Futures with the following CFI attributes: F***** 3. Forwards with the following CFI attributes: JC**F*</p>	<p>If Classification Type IN (O*****, F*****, JC**F*) AND Expiry Date = NULL Then, Raise Error: [Expiry Date][1001] Missing</p>
<p>[DELIVERYTYPE][1001] Missing</p>	<p>Delivery type</p>	<p>Field is: 1. Not applicable for transactions executed on a trading venue or with an derivative investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected) 2. Mandatory for transactions in derivative instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.</p>	<p>If (Venue = "XOFF" OR Venue = "XXXX" OR Venue IS NOT EEA) AND (Security ID DOES NOT exist in Referential OR Security ID = NULL) AND Delivery Type = NULL Then, Raise Error: [Delivery Type][1001] Missing</p>
<p>[INVESTMENT DECISIONWITHIN FIRM][1001] Missing</p>	<p>Investment decision within firm</p>	<p>Field must be always populated where the entity deals on own account (i.e. value 'DEAL' populated in field 'Trading capacity') and the firm does not act as a receiving firm (field 'Transmitting firm identification code for the buyer' or 27 are not populated).</p>	<p>If Trading Capacity 1 = 1 (DEAL) AND Transmitting Firm ID For The Buyer/Seller = NULL AND Investment Decision Within Firm = NULL Then, Raise Error: [Investment Decision Within Firm][1001] Missing</p>
<p>[INVESTMENT DECISIONWITHIN FIRM][1001] Missing</p>	<p>Investment decision within firm</p>	<p>Field should not be populated in reports where the transmitting firm identification code is not populated for the buyer or seller (field 'Transmitting firm identification code for the buyer' and field 'Transmitting firm identification</p>	<p>If (Trading Capacity 1 = 2 (MTCH) OR Trading Capacity 1 = 3 (AOTC)) AND Transmitting Firm ID For The Buyer/Seller = NULL AND Buyer/Seller Decision Maker Code = Executing Entity ID (LEI) AND Investment Decision Within Firm = NULL Then, Raise Error: [Investment Decision Within Firm][1001] Missing</p>

		<p>code for the seller’) and the firm deals in a matched principal capacity (i.e. value 'MTCH' populated in field ‘Trading capacity’) or any other capacity (i.e. value 'AOTC' populated in field ‘Trading capacity’) unless the decision maker field is populated with the LEI of the executing entity.</p> <p>This rule should be interpreted as follows: Field ‘Investment decision within firm’ should be left blank (not populated):</p> <ul style="list-style-type: none"> • the transmitting firm identification code is not populated for the buyer (field ‘Transmitting firm identification code for the buyer’ is blank); and • the transmitting firm identification code is not populated for the seller (field ‘Transmitting firm identification code for the seller’ is blank); and • the firm deals in a matched principal capacity or any other capacity (i.e. value 'MTCH' or 'AOTC' is populated in field ‘Trading capacity’); and • any of the LEIs populated in the buyer decision maker (field ‘Buyer decision maker code’) is different from the LEI of the executing firm; and • any of the LEIs populated in the seller decision maker (field ‘Seller decision maker code’) is different from the LEI of the executing firm. 	
<p>[INVESTMENT DECISIONWITHIN FIRM][1001] Missing</p>	<p>Investment decision within firm</p>	<p>Investment decision identifier should not be populated in reports where the firm deals in a matched principal capacity (i.e. value 'MTCH' populated in field ‘Trading capacity’) or any other capacity (i.e. value 'AOTC' populated in field ‘Trading capacity’) and the transmitting firm identification code is populated for the buyer and/or seller unless the decision maker field is populated with the LEI of the transmitting firm.</p> <p>This rule should be interpreted as follows: Field ‘Investment decision within firm’ should be left blank (not populated) if:</p> <ul style="list-style-type: none"> • the firm deals in a matched principal capacity (i.e. value 'MTCH' populated in field ‘Trading capacity’) or any other capacity (i.e. value 'AOTC' populated in 	<p>If (Trading Capacity 1 = 2 (MTCH) OR Trading Capacity 1 = 3 (AOTC)) AND Transmitting Firm ID For The Buyer/Seller ≠ NULL AND Buyer/Seller Decision Maker Code = Transmitting Firm ID For The Buyer/Seller AND Investment Decision Within Firm = NULL Then, Raise Error: [Investment Decision Within Firm][1001] Missing</p>

		<p>field 'Trading capacity'); and one or both of the below conditions are true</p> <ul style="list-style-type: none"> - the transmitting firm for the buyer (field 'Transmitting firm identification code for the buyer') is populated and the value is different from any of the LEIs populated in the buyer decision maker (field 'Buyer decision maker code'); or - the transmitting firm for the seller (field 'Transmitting firm identification code for the seller') is populated and the value is different from any of the LEIs populated in the seller decision maker (field 'Seller decision maker code'). 	
<p>[COUNTRYOF INVESTOR][1001] Missing</p>	<p>Country of the branch responsible for the person making the investment decision</p>	<p>This field is mandatory where a person is responsible for the investment decision, i.e. a national ID of a person was populated in field 'Investment decision within firm'.</p> <p>The field is not applicable in the case that an algo ID was populated in field 'Investment decision within firm'.</p>	<p>If Investment Decision Within Firm Type = 1 (National ID) AND Investment Decision Within Firm ≠ NULL AND Country Of Investor = NULL Then, Raise Error: [Country Of Investor][1001] Missing</p>
<p>[EXECUTION WITHINFIRM][1001] Missing</p>	<p>Execution within firm</p>	<p>Field is mandatory for all new transaction reports.</p>	<p>If Action = 1 (New) AND Execution Within Firm = NULL , Then Raise Error: [Execution Within Firm][1001] Missing</p>
<p>[COUNTRYOF EXECUTOR][1001] Missing</p>	<p>Country of the branch supervising the person responsible for the execution</p>	<p>This field is mandatory where a person is responsible for the execution of the transaction, i.e. a national ID of a person was populated in field 'Execution within firm'.</p> <p>The field is not applicable in the case that an algo ID was populated in field 'Execution within firm'.</p>	<p>If Execution Within Firm Type = 1 (National ID) AND Execution Within Firm ≠ NULL AND Country Of Executor = NULL Then, Raise Error: [Country Of Executor][1001] Missing</p>
<p>[COMMODITY DERIVATIVE INDICATOR][1001] Missing</p>	<p>Commodity derivatives indicator</p>	<p>Field is mandatory for commodity derivatives transactions where the instrument reported in field 'Instrument identification code ' is classified in instrument reference data as commodity derivatives (i.e. field 'Executing entity identification code' in instrument reference data is populated with 'true').</p>	<p>If Classification Type IN (EY***T, CI**C*, CE**C*, CP**C*, DS***T, DE***T, RWT***, RFT***, OC*T**, OP*T**, FC****, ST****, HT****, IT****, JT****, KT****, LL****, TT****, TIT***, TBT***) AND CommodityDerivativeIndicator = NULL Then, Raise Error: [CommodityDerivativeIndicator][1001] Missing</p>
<p>[SECURITIES TRANSACTION INDICATOR][1001] Missing</p>	<p>Securities financing transaction indicator</p>	<p>Field is mandatory for all new transaction reports.</p>	<p>If Action = 1 (New) AND Securities Transaction Indicator = NULL Then, Raise Error: [Securities Transaction Indicator][1001] Missing</p>

2.1.1.2 ERROR_CODE = 1002

When the error message of the failed transactions contains the code “1002”, it means that “the value of the Field is unexpected”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRADINGVENUE TRANSACTIONID] [1002] Please do not fill	Trading venue transaction identification code	This field must not be populated where field ‘Venue’ is populated with a MIC pertaining to a non-EEA Trading Venue or ‘XXXX’ or ‘XOFF’ or a MIC pertaining to a Systematic Internaliser.	If (Venue is NON-EEA OR Venue = “XXXX” OR Venue = “XOFF” OR Venue is SI (Systematic Internaliser)) AND Trading Venue Transaction ID ≠ NULL Then Raise Error: [Trading Venue transaction ID][1002] Please do not fill
[PRICECURRENCY] [1002] Please do not fill, unexpected value	Price Currency	Field is mandatory where monetary value was used in field ‘Price’	If Price Notation ≠ 1 (MONE) AND Price Currency ≠ NULL Then, Raise Error: [Price Currency][1002] Please do not fill, unexpected value
[COUNTRYBRANCH MEMBERSHIP] [1002] Please do not fill, unexpected value	Country of the branch membership	This field is mandatory where: MIC populated in field ‘Venue’ pertains to an EEA trading venue or trading platform outside the Union, excluding Systematic Internalisers (i.e. this field can be left blank for transactions executed on Systematic Internalisers).	If (VENUE = “XXXX” OR VENUE = “XOFF”) AND Country Branch Membership ≠ NULL Then, Raise Error: [Country Branch Membership][1002] Please do not fill, unexpected value
[NOTIONAL CURRENCY2] [1002] Please do not fill, unexpected value	Notional currency 2	This field should not be populated where field 43 is populated with: 1. Options with the following CFI attributes: O**S**, O**D**, O**T**, O**N** 2. Futures with the following CFI attributes: FFS**, FFD**, FFN**, FFV**, FC**** 3. Swaps with the following CFI attributes: ST**** 4. Complex options with the following CFI attributes: HT****, HE****, HF**** 5. Other classes of instruments with the following CFI attributes: RA****, RS****, RP****, RD****, RM****, RX****, RWB**, RWS**, RWD**, RWT**, RWI**, RWM**, RWX**, RFB**, RFS**, RFD**, RFT**, RFI**, RFM**, RFX**, E****, C****, DB****, DC****, DW****, DT****, DG****, DA****, DN****, DD****, DM****, DY****, DX****, DE***B, DE***S, DE***D, DE***T, DE***I, DE***N, DE***M, DE***X, DS***B, DS***S, DS***D, DS***T, DS***I, DS***N, DS***M, DS***X, JE****, JC****, JR****, JT****, JX****) AND Notional Currency 2 ≠ NULL Then, Raise Error : [Notional Currency 2][1002] Please do not fill, unexpected value	

		DS***N, DS***M, DS***X, JE****, JC***, JR****, JT****, JX****	
[UNDERLYING INDEXTERM] [1002] Please do not fill, unexpected value	Term of the underlying index	This field is not applicable if field 'Underlying index name' was not populated	If Underlying Index Name = NULL AND Underlying Index Term ≠ NULL Then, Raise Error: [Underlying Index Term][1002] Please do not fill, unexpected value
[OPTIONTYPE] [1002] Please do not fill, unexpected value	Option type	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Option Type ≠ NULL Then, Raise Error: [Option Type][1002] Please do not fill, unexpected value
[STRIKEPRICE] [1002] Please do not fill, unexpected value	Strike price	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Strike Price ≠ NULL Then, Raise Error: [Strike Price][1002] Please do not fill, unexpected value
[Strike Price Currency] [1002] Please do not fill, unexpected value	Strike price currency	Field is mandatory where monetary value was used in field 'Strike price'.	If Strike Price Notation ≠ 1 (MONE) AND Strike Price Currency ≠ NULL Then, Raise Error: [Strike Price Currency][1002] Please do not fill, unexpected value
[OPTION EXERCISESTYLE] [1002] Please do not fill, unexpected value	Option exercise style	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Option Exercise Style ≠ NULL Then, Raise Error: [Option Exercise Style][1002] Please do not fill, unexpected value
[MATURITYDATE] [1002] Please do not fill, unexpected value	Maturity date	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: R*****, O*****, F*****, S*****, E*****, C*****, H*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Maturity Date ≠ NULL Then, Raise Error: [Maturity Date][1002] Please do not fill, unexpected value
[EXPIRYDATE] [1002] Please do not fill, unexpected value	Expiry date	This field is should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: E*****, C*****, D*****	If Classification Type IN (E*****, C*****, D*****) AND Expiry Date ≠ NULL Then, Raise Error: [Expiry Date][1002] Please do not fill, unexpected value
[Country Of Investor] [1002] Please do not fill, unexpected value	Country of the branch responsible for the person making the investment decision	This field is mandatory where a person is responsible for the investment decision, i.e. a national ID of a person was populated in field 'Investment decision within firm'. The field is not applicable in case an algo	If Investment Decision Within Firm Type = 1 (National ID) AND Investment Decision Within Firm ≠ NULL AND Country Of Investor = NULL Then, Raise Error: [Country Of Investor][1001] Missing

		ID was populated in field 'Investment decision within firm'.	
[Country Of Executor] [1002] Please do not fill, unexpected value	Country of the branch supervising the person responsible for the execution	This field is mandatory where a person is responsible for the execution of the transaction, i.e. a national ID of a person was populated in field 'Execution within firm'. The field is not applicable in case an algo ID was populated in field 'Execution within firm'.	If Execution Within Firm Type = 2 (ALGO) AND Execution Within Firm ≠ NULL AND Country Of Executor ≠ NULL Then, Raise Error: [Country Of Executor][1002] Please do not fill, unexpected value
[WAIVER INDICATOR] [1002] Please do not fill, unexpected value	Waiver indicator	This field should NOT be populated where: 1. Field 'Venue' is 'XOFF', 'XXXX' or a non-EEA venue	If (Venue = "XXXX" OR Venue = "XOFF" or Venue IS NOT EEA) AND Waiverindicator ≠ NULL Then, Raise Error: [Waiverindicator][1002] Please do not fill, unexpected value
[Country Branch Membership][1002] Please do not fill, unexpected value	Country of the branch membership	This field must not be populated where field 36 is populated with 'XXXX' or 'XOFF' or a MIC pertaining to a Systematic Internaliser	If (VENUE = "XXXX" OR VENUE = "XOFF" OR VENUE is SI) AND Country Branch Membership ≠ NULL Then, Raise Error : [Country Branch Membership][1002] Please do not fill, unexpected value

2.1.1.3 ERROR_CODE = 1003

When the error message of the failed transactions contains the code "1003", it means that "the value of the Field should be 0".

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRANSMISSIONOF ORDERINDICATOR] [1003] Value should be 0	Transmission of order indicator	When the executing entity is dealing on its own account or matched principal basis (value 'DEAL' or 'MTCH' populated in field 'Trading capacity') this field must be populated with 'false'.	If (Trading Capacity = 1 (DEAL) OR Trading Capacity = 2 (MTCH)) AND Transmission Of Order Indicator ≠ 0 (False) Then, Raise Error: [Transmission Of Order Indicator][1003] Value should be 0

2.1.1.4 ERROR_CODE = 1004

When the error message of the failed transactions contains the code "1004", it means that "the value of the field Price notation is incorrect".

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[PRICENOTATION] [1004] Price notation is incorrect	Price	If the CFI code is reported in field 'Instrument classification' (transaction in a financial instrument that is not admitted to trading):	If Price ≠ NULL AND Underlying Instrument Code ≠ NULL AND Classification Type = D***** AND Price Notation = 2 (PERC) AND Quantity Notation = 1 (UNIT) Then,

		For debt instruments, i.e. CFI reported in field 'Instrument classification' is D*****, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.	 Raise Error: [Price Notation][1004] Price notation is incorrect
[PRICENOTATION] [1004] Price Notation is incorrect	Price	If the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): For debt instruments, i.e. where CFI of the instrument in the reference data is D*****, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.	If Price ≠ NULL AND Security ID ≠ NULL AND Classification Type = D***** AND Price Notation = 2 (PERC) Then, Raise Error: [Price Notation][1004] Price Notation is incorrect

2.1.1.5 ERROR_CODE = 1005

When the error message of the failed transactions contains the code “1005”, it means that “the field has Invalid format”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[ACTION] [1005] Invalid format	Report status	It should be specified whether the report is a new report or a cancellation, this is implemented as part of the structure of the XML message and is mandatory for all transaction reports.	If Action ≠ 1 AND Action ≠ 2 AND Action ≠ 3, Then Raise Error: [Action][1005] Invalid format
[TRANSACTION REFERENCE NUMBER] [1005] Invalid format	Transaction Reference Number	Field should be a text string of no more than 52 characters consisting of capital Latin letters (A-Z) and numbers.	If Transaction Reference Number ≠ ([A-Z] [0-9]){1,52} , Then Raise Error: [Transaction Reference Number][1005] Invalid format
[TRADINGVENUE TRANSACTIONID] [1005] Invalid format	Trading venue transaction identification code	Field should be a text string of no more than 52 characters consisting of capital Latin letters (A-Z) and numbers.	If Trading Venue Transaction ID ≠ ([A-Z] [0-9]){1,52} , Then Raise Error: [Trading Venue Transaction ID][1005] Invalid format
[EXECUTING ENTITYID] [1005] Invalid format	Executing entity identification code	The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	If Executing Entity ID ≠ [A-Z0-9]{18,18}[0-9]{2,2} , Then Raise Error: [Executing Entity ID][1005] Invalid format
[BUYER IDENTIFICATION CODE] [1005] Invalid	Buyer identification code	If LEI is used, the value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers. If national identifier is used, the value	If Buyer Identification Type = 1 (LEI) AND Buyer Identification Code ≠ [A-Z0-9]{18,18}[0-9]{2,2} Then, Raise Error: [Buyer Identification Code][1005] Invalid format If Buyer Identification Type = 3 (National ID) AND

][1005] Invalid format			 Raise Error: [Seller Decision Maker BirthDate][1005] Invalid format
[TRANSMITTING FIRMIDFORTHBUYER][1005] Invalid format	Transmitting firm identification code for the buyer	The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	If Transmitting Firm ID For The Buyer ≠ [A-Z0-9]{18,18}[0-9]{2,2} , Then Raise Error: [Transmitting Firm ID For The Buyer][1005] Invalid format
[TRANSMITTING FIRMIDFORTHSELLER][1005] Invalid format	Transmitting firm identification code for the seller	The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	If Transmitting Firm ID For The Seller ≠ [A-Z0-9]{18,18}[0-9]{2,2} , Then Raise Error: [Transmitting Firm ID For The Seller][1005] Invalid format
[TRADINGDATE TIME][1005] Invalid format	Trading date time	Field must be populated with a valid date and time in the following format: YYYY-MM-DDThh:mm:ss.sssssZ The minimum precision is seconds	If Trading Date Time ≠ "YYYY-MM-DDThh:mm:ss.sssssZ" Then, Raise Error: [Trading Date Time][1005] Invalid format
[QUANTITY][1005] Invalid format	Quantity	The format should be one of the following: - decimal number of max 18 digits out of which max 5 are fraction digits in case of monetary or nominal value - decimal number of max 18 digits out of which max 17 are fraction digits in case of number of units The quantity can be only a positive number.	If Quantity ≤ 0 Then, Raise Error: [Quantity][1005] Invalid format If Quantity decimal length > 18 OR Quantity fraction digit > 5 AND (Quantity Notation = 3 (NMNL) OR Quantity Notation = 2 (MONE)) Then, Raise Error: [Quantity][1005] Invalid format If Quantity decimal length > 18 OR Quantity fraction digit > 17 AND Quantity Notation = 1 (UNIT) Then, Raise Error: [Quantity][1005] Invalid format
[PRICE][1005] Invalid format	Price	The format of the reported value should be one of the following: - decimal number of max 18 digits out of which max 13 are fraction digits in case of monetary value - decimal number of max 18 digits out of which max 5 are fraction digits in case of basis points - decimal number of max 11 digits out of which max 10 are fraction digits in case of number of percentage or yield - code 'PNDG' (pending price) or 'NOAP' (price not applicable) - price can be positive, negative or 0, amounts should be reported using PlusOrMinusIndicator	If Price < 0 Then, Raise Error: [Price][1005] Invalid format If Price decimal length > 18 OR Price fraction digit > 13 AND Price Notation = 1 (MONE) Then, Raise Error: [Price][1005] Invalid format If Price decimal length > 11 OR Price fraction digit > 10 AND (Price Notation = 2 (PERC) OR Price Notation = 3 (YIEL)) Then, Raise Error: [Price][1005] Invalid format If price decimal length > 18 OR Price fraction digit > 17 AND Price Notation = 4 (BAPO) Then, Raise Error: [Price][1005] Invalid format
[NETAMOUNT][1005] Invalid format	Net amount	The format of the reported value should be decimal number of max 18 digits out of which max 5 are fraction digits. It can be a non-negative number (including 0).	If Net Amount < 0 Then, Raise Error: [Net Amount][1005] Invalid format If Net Amount decimal length > 18 OR Net Amount fraction digit > 5 Then, Raise Error: [Net Amount][1005] Invalid format

[VENUE][1005] Invalid format	Venue	The reported value should be a string of 4 characters (letters or numbers).	If Venue \neq [A-Z0-9]{4,4} Then, Raise Error: [Venue][1005] Invalid format
[COUNTRYBRANCH MEMBERSHIP][1005] Invalid format	Country of the branch membership	Reported value should be a text string consisting of 2 capital letters	If Country Branch Membership \neq [A-Z]{2,2} Then, Raise Error: [Country Branch Membership][1005] Invalid format
[UP-FRONT PAYMENT][1005]	Up-front payment	The format of the reported value should be decimal number of max 18 digits out of which max 5 are fraction digits in case of monetary or nominal value Up-front payment can be positive, negative or 0, amounts should be reported using PlusOrMinusIndicator	If Up-Front Payment $<$ 0 Then, Raise Error: [Up-Front Payment][1005] Invalid format If Up-Front Payment decimal length $>$ 18 OR Up-Front Payment fraction digit $>$ 5 Then, Raise Error: [Up-Front Payment][1005] Invalid format
[COMPLEXTRADE COMPONENTID][1005] Invalid format	Complex trade component id	The reported value should be a text string of no more than 35 characters consisting of capital Latin letters (A-Z) and numbers.	If ComplexTradeComponentID \neq ([A-Z] [0-9]){1,35} Then, Raise Error: [ComplexTradeComponentID][1005] Invalid format
[SECURITYID][1005] Invalid format	Instrument identification code	The reported value should be a string of 12 characters (letters or numbers).	If Security ID \neq [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} Then, Raise Error: [Security ID][1005] Invalid format
[SECURITYID][1005] Invalid format	Instrument identification code	The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double" check digit.	If Security ID \neq [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} Then, Raise Error: [Security ID][1005] Invalid format
[INSTRUMENTFULL NAME][1005] Invalid format	Instrument full name	Field should be a text string of no more than 350 characters where any character is allowed.	If Instrument Full Name \neq ([A-Z] [0-9]){1,350} Then, Raise Error: [Instrument Full Name][1005] Invalid format
[CLASSIFICATION TYPE][1005] Invalid format	Instrument classification	The reported value should be a string of 6 capital letters.	If Classification Type \neq [A-Z]{6,6} Then, Raise Error: [Classification Type][1005] Invalid format
[CLASSIFICATION TYPE][1005] Invalid format	Instrument classification	The reported CFI should be an allowed CFI according to the ISO 10962:2015.	If Classification Type IS NOT an allowed CFI CODE Then, Raise Error: [Classification Type][1005] Invalid format
[PRICEMULTIPLIER][1005] Invalid format	Price multiplier	The format of the reported value should be a decimal number of max 18 digits out of which max 17 are fraction digits	If Price Multiplier decimal length $>$ 18 OR Price Multiplier fraction digit $>$ 17 Then, Raise Error: [Price Multiplier][1005] Invalid format
[PRICEMULTIPLIER][1005] Invalid format	Price multiplier	Price multiplier should be always a positive number (excluding 0)	If Price Multiplier \leq 0 Then, Raise Error: [Price Multiplier][1005] Invalid format
[UNDERLYING INSTRUMENTCODE]	Underlying instrument code	The reported value should be a string of 12 characters (letters or numbers).	If Underlying Instrument Code \neq [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} Then,

[1005] Invalid format			 Raise Error: [Underlying Instrument Code][1005] Invalid format
[UNDERLYING INSTRUMENTCODE][1005] Invalid format	Underlying instrument code	The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double check digit.	If Underlying Instrument Code \neq [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} Then, Raise Error: [Underlying Instrument Code][1005] Invalid format
[UNDERLYING INDEXNAME][1005] Invalid format	Underlying index name	Field should be a text string of no more than 25 characters where any character is allowed. or one of the following values: EONA', 'EONS', 'EURI', 'EUUS', 'EUCH', 'GCFR', 'ISDA', 'LIBI', 'LIBO', 'MAAA', 'PFAN', 'TIBO', 'STBO', 'BBSW', 'JIBA', 'BUBO', 'CDOR', 'CIBO', 'MOSP', 'NIBO', 'PRBO', 'TLBO', 'WIBO', 'TREA', 'SWAP', 'FUSW'.	If Underlying Index Name \neq ([A-Z][0-9] % ? # + /){1,25} OR Underlying Index Name NOT IN ('EONA', 'EONS', 'EURI', 'EUUS', 'EUCH', 'GCFR', 'ISDA', 'LIBI', 'LIBO', 'MAAA', 'PFAN', 'TIBO', 'STBO', 'BBSW', 'JIBA', 'BUBO', 'CDOR', 'CIBO', 'MOSP', 'NIBO', 'PRBO', 'TLBO', 'WIBO', 'TREA', 'SWAP', 'FUSW')Then, Raise Error: [Underlying Index Name][1005] Invalid format
[UNDERLYING INDEXTERM][1005] Invalid format	Term of the underlying index	This field consists of two elements: 1. Unit - a code where one of the following values should be populated: 'DAYS', 'WEEK', 'MNTH', 'YEAR' 2. Value - an integer number of up to 3 numerical digits	If Underlying Index Term - Unit NOT IN ('DAYS', 'WEEK', 'MNTH', 'YEAR') OR Underlying Index Term - Value > 3-digit integer Then, Raise Error: [Underlying Index Term][1005] Invalid format
[OPTIONTYPE][1005] Invalid format	Option type	Only one of the following values can be populated: 'PUTO', 'CALL', 'OTHR'	If Option Type NOT IN ('PUTO', 'CALL', 'OTHR') Then, Raise Error: [Option Type][1005] Invalid format
[STRIKEPRICE][1005] Invalid format	Strike price	The format of the reported value should be one of the following: - decimal number of max 18 digits out of which max 13 are fraction digits in case of monetary value - decimal number of max 18 digits out of which max 17 are fraction digits in case of basis points - decimal number of max 11 digits out of which max 10 are fraction digits in case of number of percentage or yield - code 'PNDG' - strike price can be positive, negative or 0, amounts should be reported using PlusOrMinusIndicator	If Strike Price decimal length > 18 OR Strike Price fraction digit > 13 AND Strike Price Notation = 1 (MONE) Then, Raise Error: [Strike Price][1005] Invalid format If Strike Price decimal length > 11 OR Strike Price fraction digit > 10 AND (Strike Price Notation = 2 (PERC) OR Price Notation = 3 (YIEL)) Then, Raise Error: [Strike Price][1005] Invalid format If Strike Price decimal length > 18 OR Strike Price fraction digit > 17 AND Strike Price Notation = 4 (BAPO) Then, Raise Error: [Strike Price][1005] Invalid format
[OPTION EXERCISESTYLE][1005] Invalid format	Option exercise style	Only one of the following values can be populated: 'EURO', 'AMER', 'ASIA', 'BERM', 'OTHR'	If Option Exercise Style NOT IN ('EURO', 'AMER', 'ASIA', 'BERM', 'OTHR') Then, Raise Error: [Option Exercise Style][1005] Invalid format

[MATURITYDATE] [1005] Invalid format	Maturity date	Field must be populated with a valid date in the following format: YYYY-MM-DD	If Maturity Date ≠ "YYYY-MM-DD" , Then Raise Error: [Maturity Date][1005] Invalid format
[EXPIRYDATE] [1005] Invalid format	Expiry date	Field must be populated with a valid date in the following format: YYYY-MM-DD	If Expiry Date ≠ "YYYY-MM-DD" , Then Raise Error: [Expiry Date][1005] Invalid format
[COUNTRYOF INVESTOR][1005] Invalid format	Country of the branch responsible for the person making the investment decision	Field should be a text string consisting of 2 capital letters	If Country Of Investor ≠ [A-Z]{2,2} Then, Raise Error: [Country Of Investor][1005] Invalid format
[COUNTRYOF EXECUTOR][1005] Invalid format	Country of the branch supervising the person responsible for the execution	Field should be a text string consisting of 2 capital letters	If Country Of Executor ≠ [A-Z]{2,2} Then, Raise Error: [Country Of Executor][1005] Invalid format

2.1.2 Referential Data Error

The below table gives more details about the error codes related to Referential Data Error.

ERROR_TYPE	ERROR_CODE	ERROR_LIB
Referential Data Error	2001	[Field] Wrong LEI code
	2002	[Field] Wrong MIC code
	2003	[Field] Wrong Country code
	2004	[Field] Wrong Currency code
	2005	[Field] Wrong ISIN code
	2006	Wrong ISIN code for "Instrument ID" ; If not available please fill [Full name], [Classification Type], [Price Multiplier]

2.1.2.1 ERROR_CODE = 2001

When the error message of the failed transactions contains the code "2001", it means that "the field has a wrong LEI code".

The table below provides more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
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[BUYERCOUNTRY BRANCH][2003] Wrong Country code	Country of the branch for the buyer	If populated, it should be an ISO 3166 country code that was valid at the trading date	If Buyer Country Branch DOES NOT exist in referential, Then Raise Error: [Buyer Country Branch][2003] Wrong Country code
[SELLERCOUNTRY BRANCH][2003] Wrong Country code	Country of the branch for the seller	If populated, it should be an ISO 3166 country code that was valid at the trading date	If Seller Country Branch DOES NOT exist in referential, Then Raise Error: [Seller Country Branch][2003] Wrong Country code
[COUNTRYBRANCH MEMBERSHIP][2003] Wrong Country code	Country of the branch membership	If populated, it should be an ISO 3166 country code that was valid at the trading date	If Country Branch Membership DOES NOT exist in referential, Then Raise Error: [Country Branch Membership][2003] Wrong Country code
[COUNTRYOF INVESTOR][2003] Wrong Country code	Country of the branch responsible for the person making the investment decision	If populated, it should be an ISO 3166 country code that was valid at the trading date.	If Country Of Investor DOES NOT exist in referential Then, Raise Error: [Country Of Investor][2003] Wrong Country code
[COUNTRYOF EXECUTOR][2003] Wrong Country code	Country of the branch supervising the person responsible for the execution	If populated, it should be an ISO 3166 country code that was valid at the trading date.	If Country Of Executor DOES NOT exist in referential Then, Raise Error: [Country Of Executor][2003] Wrong Country code

2.1.2.2 ERROR_CODE = 2004

When the error message of the failed transactions contains the code “2004”, it means that “the field has a wrong Currency code”.

The table below provides more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[QUANTITY CURRENCY][2004] Wrong Currency	Quantity currency	A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Quantity Currency DOES NOT exist in Referential Then, Raise Error: [Quantity Currency][2004] Wrong Currency
[PRICECURRENCY][2004] Wrong Currency	Price Currency	A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Price Currency DOES NOT exist in Referential Then, Raise Error: [Price Currency][2004] Wrong Currency

[UP-FRONT PAYMENT CURRENCY][2004] Wrong Currency	Up-front payment currency	A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Up-Front Payment Currency DOES NOT exist in Referential Then, Raise Error: [Up-Front Payment Currency][2004] Wrong Currency
[NOTIONAL CURRENCY1][2004] Wrong Currency	Notional currency 1	A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Notional Currency 1 DOES exist in Referential AND Notional Currency 1 IS NOT authorised by ESMA Then, Raise Error: [Notional Currency 1][4001] Currency code not allowed
[NOTIONAL CURRENCY2][2004] Wrong Currency	Notional currency 2	A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Notional Currency 2 DOES NOT exist in Referential Then, Raise Error: [Notional Currency 2][2004] Wrong Currency

2.1.3 Multiple Choice Error

The below table provides more details about the error codes related to Multiple Choice Error.

ERROR_TYPE	ERROR_CODE	ERROR_LIB
Multiple Choice Error	3001	Wrong side! Should be 1(Buy) or 2(Sell) or 3(Cross)
	3002	Wrong Trading capacity ! Should be one of 1 (DEAL), 2 (MTCH) or 3 (AOTC)
	3003	[Field] Wrong Boolean value! Should be 1(true) or 0(false)
	3004	Wrong Trade report ! Should be 1 (NEW) or 2 (AMEND) or 3 (CANCEL)
	3005	Wrong ARM APA indicator ! Should be 1 (Transaction Reporting) or 2 (APA) or 3 (Both Transaction Reporting and APA) or 4 (OTC trade) for APA ARM indicator
	3006	Wrong MIFID Price Notation ! Should be 'MONE' (Monetary value) or 'PERC' (Percentage) or 'YIEL' (Yield) or 'BAPO' (Basis points) or 'PNDG' (No price Pending) or 'NOAP' (Not Applicable)
	3007	Wrong Waiver indicator! Should be one of 0 (LRGS), 1(OILQ), 2(NLIQ), 3(PRIC), 4(ILQD), 5(RFPT), 6(SIZE) or NONE
	3008	Wrong Short Selling Indicator! Should be one of 0 (SESH), 1(SSEX), 2(SELL), 3(UNDI),
	3009	Wrong OTC Post Trader indicator! Should be one of 0 (BENC), 1(ACTX), 2(LRGS), 3(ILQD), 4(SIZE), 7(SDIV), 8(RPRI), 9(DUPL), 10(TNCP), 11(TPAC), 12(XFPH) or NONE

2.1.3.1 ERROR_CODE = 3001

When the error message of the failed transactions contains the code “3001”, it means that “the value of the Field Side is wrong: it should be 1(Buy) or 2(Sell) or 3(Cross)”.

2.1.3.2 ERROR_CODE = 3002

When the error message of the failed transactions contains the code “3002”, it means that “the value of the Field Trading capacity is wrong: it should be one of 1 (DEAL), 2 (MTCH) or 3 (AOTC)”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRADING CAPACITY1][3002] Wrong Trading capacity! Should be one of 1 (DEAL), 2 (MTCH) or 3 (AOTC)	Trading capacity	Only one of the following values can be populated: 'DEAL', 'MTCH', 'AOTC'.	If Trading Capacity 1 \neq 1 (DEAL) AND Trading Capacity 1 \neq 2 (MTCH) AND Trading Capacity 1 \neq 3 (AOTC) Then, Raise Error: [Trading Capacity 1][3002] Wrong Trading capacity ! Should be one of 1 (DEAL), 2 (MTCH) or 3 (AOTC)

2.1.3.3 ERROR_CODE = 3003

When the error message of the failed transactions contains the code “3003”, means “a wrong Boolean value of the field: It should be 1(true) or 0(false)”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[INVESTMENTFIRM DIRECTIVEINDICATOR][3003] Wrong Boolean value! Should be 1(true) or 0(false)	Investment Firm covered by Directive 2014/65/EU	Only 'true' or 'false' values allowed	If Investment Firm Directive Indicator \neq 1 (True) AND Investment Firm Directive Indicator \neq 2 (False) Then, Raise Error: [Investment Firm Directive Indicator][3003] Wrong Boolean value! Should be 1(true) or 0(false)
[TRANSMISSIONOFORDER INDICATOR][3003] Wrong Boolean value! Should be 1 (true) or 0 (false). Please check dependent field(s)	Transmission of order indicator	Only 'true' or 'false' values allowed	If Transmission Of Order Indicator \neq 0 (False) AND Transmission Of Order Indicator \neq 1 (True) Then, Raise Error: [Transmission Of Order Indicator][3003] Wrong boolean value! Should be 1 (true) or 0 (false). Please check dependent field(s) [TRANSMITTINGFIRMIDBUYER][TRANSMITTINGFIRMIDSELLER]
[COMMODITYDERIVATIVE INDICATOR][3003] Wrong Boolean value! Should be 1 (true) or 0 (false)	Commodity derivative indicator	If populated, only 'true' or 'false' values allowed	If CommodityDerivativeIndicator \neq 0 (False) AND CommodityDerivativeIndicator \neq 1 (True) Then, Raise Error: [CommodityDerivativeIndicator][3003] Wrong boolean value! Should be 1 (true) or 0 (false)
[SECURITIESTRANSACTION INDICATOR][3003] Wrong Boolean value! Should be 1 (true) or 0 (false)	Securities financing transaction indicator	Only 'true' or 'false' values allowed	If Securities Transaction Indicator \neq 0 (False) AND Securities Transaction Indicator \neq 1 (True) Then, Raise Error: [Securities Transaction Indicator][3003] Wrong boolean value! Should be 1 (true) or 0 (false)

2.1.3.4 ERROR_CODE = 3007

When the error message of the failed transactions contains the code “3007”, means that “ the value of the Field Waiver indicator is wrong: it should be one of 0 (LRGS), 1(OILQ), 2(NLIQ), 3(PRIC), 4(ILQD), 5(RFPT), 6(SIZE) or NONE”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[WAIVERINDICATOR][3007] Wrong Waiver indicator! Should be one of 1 (OILQ), 2 (NLIQ), 3 (PRIC), 4 (ILQD), 5 (RFPT), 6 (SIZE) or NONE	Waiver indicator	If populated, one or more of the following values can be populated: 'RFPT', 'NLIQ', 'OILQ', 'PRIC', 'SIZE', 'ILQD'	If Waiverindicator NOT IN ('RFPT', 'NLIQ', 'OILQ', 'PRIC', 'SIZE', 'ILQD') OR Any Combainson of Waiverindicator values Then, Raise Error: [Waiverindicator][3007] Wrong Waiver indicator! Should be one of 1 (OILQ), 2 (NLIQ), 3 (PRIC), 4 (ILQD), 5 (RFPT), 6 (SIZE) or NONE If Waiverindicator CONTAINS ANY COMBINAISON OF ('RFPT', 'NLIQ', 'OILQ', 'PRIC) Then, Raise Error: [Waiverindicator][3022] Wrong combination of flags for Waiver indicator! 1(RFPT), 2(NLIQ), 3(OILQ), 4(PRIC) are mutually exclusive

2.1.3.5 ERROR_CODE = 3008

When the error message of the failed transactions contains the code “3008”, means that “the value of the Field Short selling indicator is wrong: it should be one of 0 (SESH), 1(SSEX), 2(SELL), 3(UNDI)”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[SHORTSELLING INDICATOR][3008] Wrong Short Selling Indicator! Should be one of 0 (SESH), 1(SSEX), 2(SELL), 3(UNDI)	Short selling indicator	If populated, only one of the following values can be populated: 'SESH', 'SSEX', 'SELL', 'UNDI'.	If ShortSellingIndicator NOT IN ('SESH', 'SSEX', 'SELL', 'UNDI') OR Any Combainson of ShortSellingIndicator values Then, Raise Error: [ShortSellingIndicator][3008] Wrong Short Selling Indicator! Should be one of 0 (SESH), 1(SSEX), 2(SELL), 3(UNDI)

2.1.3.6 ERROR_CODE = 3009

When the error message of the failed transactions contains the code “3009”, means that “the value of the Field OTC post-trade indicator is wrong: it should be one of 0 (BENC), 1(ACTX), 2(LRGS), 3(ILQD), 4(SIZE), 7(SDIV), 8(RPRI), 9(DUPL), 10(TNCP), 11(TPAC), 12(XFPH) or NONE”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
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[OTCPOSTTRADE INDICATOR][3009] Wrong OTC Post Trader indicator!	OTC post-trade indicator	If populated, one or more of the following values can be populated: 'BENC', 'ACTX', 'LRGS', 'ILQD', 'SIZE', 'CANC', 'AMND', 'SDIV', 'RPRI', 'DUPL', 'TNCP', 'TPAC', 'XFPH'. More than one value can be reported by copying this field as many times as required.	If OTCPostTradeIndicator NOT IN ('BENC', 'ACTX', 'LRGS', 'ILQD', 'SIZE', 'CANC', 'AMND', 'SDIV', 'RPRI', 'DUPL', 'TNCP', 'TPAC', 'XFPH') OR Any Combinaison of OTCPostTradeIndicator values Then, Raise Error: [OTCPostTradeIndicator][3009] Wrong OTC Post Trader indicator! Should be one of 0 (BENC), 1 (ACTX), 2 (LRGS), 3 (ILQD), 4 (SIZE), 5 (CANC), 6 (AMND), 7 (SDIV), 8 (RPRI), 9 (DUPL), 10 (TNCP), 11 (TPAC), 12 (XFPH) or NONE
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2.1.4 Inconsistent value

The table below gives more details about the failed error codes related to inconsistent value.

ERROR_TYPE	ERROR_CODE	ERROR_LIB
Inconsistent value	4001	[Field] Currency code not allowed
	4002	[Field] Date is too far in the past
	4003	[Field 1] does not match with [Field 2]
	4004	When Trading Capacity = 'DEAL' either Buyer or Seller or both should be identical with the executing entity ID.
	4005	[Field] National identification code does not include valid country code
	4006	[Field] The CONCAT code is incorrect
	4007	[Field] is in the future
	4008	[Field] Transactions will be reported but Pending ESMA validation
	4009	[Field] Price outside threshold APA limits
	4010	Notional currency 2 was populated but Notional currency 1 is missing.
	4039	[Field] cannot be later than Trading Date Time
	4040	[Venue] When Transmission Of Order Indicator = True, Venue must be equal to XOFF or XXXX

2.1.4.1 ERROR_CODE = 4001

When the error message of the failed transactions contains the code “4001”, it means that “the currency code of the field is not allowed.”

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[QUANTITY CURRENCY][4001] Currency code not allowed	Quantity currency	A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not	If Quantity Currency DOES exist in Referential AND Quantity Currency IS NOT authorised by ESMA Then, Raise Error: [Quantity Currency][4001] Currency code not allowed

		allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	
[PRICECURRENCY][2004] Currency code not allowed	Price Currency	A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Price Currency DOES NOT exist in Referential Then, Raise Error: [Price Currency][2004] Wrong Currency If Price Currency DOES exist in Referential AND Price Currency IS NOT authorised by ESMA Then, Raise Error: [Price Currency][4001] Currency code not allowed
[UP-FRONT PAYMENT CURRENCY][2004] Currency code not allowed	Up-front payment currency	A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Up-Front Payment Currency DOES exist in Referential AND Up-Front Payment Currency IS NOT authorised by ESMA Then, Raise Error: [Up-Front Payment Currency][4001] Currency code not allowed
[NOTIONAL CURRENCY1][2004] Currency code not allowed	Notional currency 1	A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Notional Currency 1 DOES NOT exist in Referential Then, Raise Error: [Notional Currency 1][2004] Wrong Currency
[NOTIONAL CURRENCY2][2004] Currency code not allowed	Notional currency 2	A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Notional Currency 2 DOES exist in Referential AND Notional Currency 1 IS NOT authorised by ESMA Then, Raise Error: [Notional Currency 2][4001] Currency code not allowed
[STRIKEPRICE CURRENCY][2004] Currency code not allowed	Strike price currency	A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Strike Price Currency DOES exist in Referential AND Price Currency IS NOT authorised by ESMA Then, Raise Error: [Strike Price Currency][4001] Currency code not allowed

2.1.4.2 ERROR_CODE = 4002

When the error message of the failed transactions contains the code “4002”, it means that “the Date of the field is too far in the past.”

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRADINGDATETIME][4002] Date is too far in the past	Trading date time	Trading date cannot be earlier than the agreed date of the first trading date to be reported under MiFIR or earlier than 5 years before the current date.	If Trading Date Time < "2018-01-02T00:00:00.000000Z" OR Trading Date Time < Current System Date Time - 5 years Then, Raise Error: [Trading Date Time][4002] Date is too far in the past

2.1.4.3 ERROR_CODE = 4003

When the error message of the failed transactions contains the code “4003”, it means that “The value of Field 1 does not match with the value of Field 2”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[OPTION EXERCISESTYLE] [4003] Does not match	Instrument classification	The instrument classification should be consistent with option style (field ‘Option exercise style ‘): 1. If field ‘Option exercise style ‘ = EURO, then one of the following CFI codes should be used: O***, H**A**, H**D**, H**G**, RW***E, RF***E 2. If field ‘Option exercise style ‘ = AMER, then one of the following CFI codes should be used: O*A***, H**B**, H**E**, H**H**, RW***A, RF***A 3. If field ‘Option exercise style ‘ = BERM, then one of the following CFI codes should be used: O*B***, H**C**, H**F**, H**I**, RW***B, RF***B	If Classification Type IN (O***, H**A**, H**D**, H**G**, RW***E, RF***E) AND Option Exercise Style ≠ "EURO" Then, Raise Error: [Option Exercise Style][4003] Does not match If Classification Type IN (O*A***, H**B**, H**E**, H**H**, RW***A, RF***A) AND Option Exercise Style ≠ "AMER" Then, Raise Error: [Option Exercise Style][4003] Does not match If Classification Type IN (O*B***, H**C**, H**F**, H**I**, RW***B, RF***B) AND Option Exercise Style ≠ "BERM" Then, Raise Error: [Option Exercise Style][4003] Does not match
[UNDERLYING INDEXNAME] [4003] Does not match	Underlying index name	This field should not be populated where field ‘Instrument classification’ is populated with: 1. Debt instruments with the following CFI attributes: DB****, DT****, DY**** 2. Other instruments with the following CFI attributes: ES****, EP****, EC****, EF****, EL****, ED****, EM****, EX****, C****	If Classification Type IN (DB****, DT****, DY****, ES****, EP****, EC****, EF****, EL****, ED****, EM****, EX****, C****) AND Underlying Index Name ≠ NULL Then, Raise Error : [Underlying Index Name][4003] Does not match
[OPTIONTYPE] [4003] Does not match	Option type	If CFI code is 1. 'OC****', 'H**A**', 'H**B**', 'RW**C*' or 'H**C**', then option type should be 'CALL' 2. 'OP****', 'H**D**', 'H**E**', 'RW**P*' or 'H**F**', then option type should be 'PUTO' 3. 'OM****', 'H**G**', 'H**H**', 'RW**B*' or 'H**I**', then option type should be 'OTHR'	If Classification Type IN ('OC****', 'H**A**', 'H**B**', 'RW**C*', 'H**C**') AND Option Type ≠ "CALL" Then, Raise Error: [Option Type][4003] Does not match If Classification Type IN ('OP****', 'H**D**', 'H**E**', 'RW**P*', 'H**F**') AND Option Type ≠ "PUTO" Then, Raise Error: [Option Type][4003] Does not match If Classification Type IN ('OM****', 'H**G**', 'H**H**', 'RW**B*', 'H**I**') AND Option Type ≠ "OTHR" Then, Raise Error: [Option Type][4003] Does not match
[MATURITYDATE] [4003] Does not match	Maturity date	The maturity date should be equal or later than the trading day (field ‘Trading date time’).	If Trading Date Time > Maturity Date Then, Raise Error: [Maturity Date][4003] Does not match
[EXPIRYDATE] [4003] Does not match	Expiry date	The expiry date should be equal or later than the trading day (field ‘Trading date time’).	If Trading Date Time > Expiry Date Then, Raise Error: [Expiry Date][4003] Does not match

<p>[DELIVERYTYPE] [4003] Does not match</p>	<p>Delivery type</p>	<p>Where field 'Instrument classification' is populated with one of the following CFI codes: OC**P*, OP**P*, FF**P*, FC**P*, SR**P*, ST**P*, SE**P*, SC**P*, SF**P*, SM**P*, HR**P*, HT**P*, HE**P*, HC**P*, HF**P*, HM**P*, IF**P*, JE**P*, JF**P*, JC**P*, JR**P*, JT**P*, LL**P, this field should be populated with 'PHYS'.</p> <p>Where field 'Instrument classification' is populated with one of the following CFI codes: OC**C*, OP**C*, FF**C*, FC**C*, SR**C*, ST**C*, SE**C*, SC**C*, SM**C*, HR**C*, HT**C*, HE**C*, HC**C*, HF**C*, HM**C*, JE**C*, JF**C*, JC**C*, JR**C*, JT**C*, LL**C, this field should be populated with 'CASH'.</p>	<p>If Classification Type IN ('OC**P*, OP**P*, FF**P*, FC**P*, SR**P*, ST**P*, SE**P*, SC**P*, SF**P*, SM**P*, HR**P*, HT**P*, HE**P*, HC**P*, HF**P*, HM**P*, IF**P*, JE**P*, JF**P*, JC**P*, JR**P*, JT**P, LL**P) AND Delivery Type ≠ "PHYS" Then, Raise Error: [Delivery Type][4003] Does not match</p> <p>If Classification Type IN (OC**C*, OP**C*, FF**C*, FC**C*, SR**C*, ST**C*, SE**C*, SC**C*, SM**C*, HR**C*, HT**C*, HE**C*, HC**C*, HF**C*, HM**C*, JE**C*, JF**C*, JC**C*, JR**C*, JT**C, LL**C) AND Delivery Type ≠ "CASH" Then, Raise Error: [Delivery Type][4003] Does not match</p>
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2.1.4.4 ERROR_CODE = 4004

When the error message of the failed transactions contains the code "4004", it means that "when Trading Capacity = 'DEAL' either Buyer or Seller or both should be identical with the executing entity ID."

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
<p>[BUYER IDENTIFICATION CODE][4004] When Trading Capacity = DEAL either Buyer or Seller or both should be identical with the executing entity ID</p>	<p>Trading capacity</p>	<p>When using 'DEAL' Buyer Identification or Seller Identification or both of them should be identical with the executing entity identification code.</p>	<p>If Trading Capacity 1 = 1 (DEAL) AND (Buyer Identification Code ≠ Executing Entity ID AND Seller Identification Code ≠ Executing Entity ID) Then, Raise Error: [Buyer Identification Code][4004] When Trading Capacity = DEAL either Buyer or Seller or both should be identical with the executing entity ID</p> <p> Raise Error: [Seller Identification Code][4004] When Trading Capacity = DEAL either Buyer or Seller or both should be identical with the executing entity ID</p>

2.1.4.5 ERROR_CODE = 4005

When the error message of the failed transactions contains the code "4005", it means that "the field national identification code does not include valid country code".

Below table gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
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[BUYER IDENTIFICATION CODE][4005] National identification code does not include valid country code	Buyer identification code	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	If Buyer Identification Type = 3 (National ID) AND Buyer Identification Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Buyer Identification Code][4005] National identification code does not include valid country code
[BUYER DECISIONMAKER CODE][4005] National identification code does not include valid country code	Buyer decision maker code	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Buyer Decision Maker Code][4005] National identification code does not include valid country code
[SELLER IDENTIFICATION CODE][4005] National identification code does not include valid country code	Seller identification code	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	If Seller Identification Type = 3 (National ID) AND Seller Identification Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Seller Identification Code][4005] National identification code does not include valid country code
[SELLERDECISION MAKERCODE][4005] National identification code does not include valid country code	Seller decision maker code	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	If Seller Decision Maker Identification Type = 3 (National ID) AND Seller Decision Maker Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Seller Decision Maker Code][4005] National identification code does not include valid country code
[INVESTMENT DECISIONWITHIN FIRM][4005] National identification code does not include valid country code	Investment decision within firm	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	If Investment Decision Within Firm Type = 1 (National ID) AND Investment Decision Within Firm has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Investment Decision Within Firm][4005] National identification code does not include valid country code
[EXECUTIONWITHIN FIRM][4005] National identification code does not include valid country code	Execution within firm	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	If Execution Within Firm Type = 1 (National ID) AND Execution Within Firm has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Execution Within Firm][4005] National identification code does not include valid country code

2.1.4.6 ERROR_CODE = 4006

When the error message of the failed transactions contains the code “4006”, it means that “The CONCAT code is incorrect.”

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
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[BUYERBIRTHDATE] [4006] The CONCAT code is incorrect	Buyer identification code	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 'Buyer - date of birth'.	If Buyer Identification Type = 3 (National ID) AND Buyer National ID Type = 3 (CONCAT) Then, If Buyer BirthDate ≠ Birthdate IN Buyer Identification Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error: [Buyer BirthDate][4006] The CONCAT code is incorrect
[BUYERDECISIONMAKERBIRTHDATE] [4006] The CONCAT code is incorrect	Buyer decision maker code	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 'Buy decision maker - Date of birth'.	If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker National ID Type = 3 (CONCAT) Then, If Buyer Decision Make BirthDate ≠ Birthdate IN Buyer Decision Maker Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error: [Buyer Decision Maker BirthDate][4006] The CONCAT code is incorrect
[SELLERBIRTHDATE] [4006] The CONCAT code is incorrect	Seller identification code	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 'Seller - date of birth'.	If Seller Identification Type = 3 (National ID) AND Seller National ID Type = 3 (CONCAT) Then, If Seller BirthDate ≠ Birthdate IN Seller Identification Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error: [Seller BirthDate][4006] The CONCAT code is incorrect
[SELLERDECISIONMAKERBIRTHDATE] [4006] The CONCAT code is incorrect	Seller decision maker code	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 'Sell decision maker - Date of birth'.	If Seller Decision Maker Identification Type = 3 (National ID) AND Seller Decision Maker National ID Type = 3 (CONCAT) Then, If Seller BirthDate ≠ Birthdate IN Seller Decision Maker Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error: [Seller Decision Maker BirthDate][4006] The CONCAT code is incorrect

2.1.4.7 ERROR_CODE = 4007

When the error message of the failed transactions contains the code “4007”, it means that “the value of the field is in the future.”

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRADINGDATETIME] [4007] Trading date time is in the future	Trading date time	Trading date time must be before the reception date time (i.e. when the file including the transaction was received by the NCA).	If Trading Date Time > Current System Date Time Then, Raise Error: [Trading Date Time][4007] Trading date time is in the future

2.1.4.8 ERROR_CODE = 4008

When the error message of the failed transactions contains the code “4008”, it means that “the transactions will be reported but Pending ESMA validation”

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[SECURITYID] [4008] Transactions will be reported but Pending ESMA validation Instrument ID	Instrument identification code	<p>The instrument should be present in reference data for the trading date for the following transactions:</p> <ol style="list-style-type: none"> 1. The transaction is executed on a trading venue within EEA (MIC code in field 'Venue' belongs to a trading venue within the EEA); 2. The transaction is an OTC transaction in instrument admitted to trading (field 'Venue' populated with 'XOFF') and fields 'Underlying instrument code' and 'Underlying index name' are not populated; 3. The transaction is executed on a SI or an organised trading platform outside EEA and fields 'Underlying instrument code' and 'Underlying index name' are not populated. <p>In the case of transactions on EEA venues (point 1 above), the instrument should be valid on the particular trading venue where the transaction was executed. In the case of the other transactions (point 2 and 3), the instrument should be valid on any (at least one) EEA trading venue or SI.</p>	<p>If Security ID = [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} AND Security ID DOES NOT exist in Referential Then, If VENUE IS EEA Then, Raise Error: [Security ID][4008] Transactions will be reported but Pending ESMA validation Instrument ID If VENUE = "XOFF" AND Underlying Instrument Code = NULL AND Underlying Index Name = NULL Then, Raise Error: [Security ID][4008] Transactions will be reported but Pending ESMA validation Instrument ID If (VENUE IS NOT EEA OR VENUE IS SI) AND Underlying Instrument Code = NULL AND Underlying Index Name = NULL Then, Raise Error: [Security ID][4008] Transactions will be reported but Pending ESMA validation Instrument ID</p>
[UNDERLYING INSTRUMENT CODE] [4008] Transactions will be reported but Pending ESMA validation Instrument ID	Underlying instrument code	<p>The underlying instrument should be present in reference data for the trading date for the following transactions:</p> <ol style="list-style-type: none"> 1. The transaction is an OTC transaction: <ol style="list-style-type: none"> a) field 'Venue' is populated with 'XXXX'; and b) the underlying instrument is not an index; 2. The transaction was executed on a non-EEA organised trading platform: <ol style="list-style-type: none"> a) field 'Venue' is populated with a non-EEA MIC code or 'XOFF'; and b) the instrument (field 'Instrument identification code') is not populated or populated with an instrument that is not present in the reference data; and c) the underlying instrument is not an index; <p>In the case of baskets, if more than one basket constituent is populated, all of them should be present in the instrument reference data.</p> <p>Where the submitting entity populates not only the reportable components but also non-reportable ones, the report is pended and, after the 7 calendar days, rejected (unless the non-reportable components become reportable within that 7 calendar day period).</p>	<p>If (Venue IS NOT EEA OR Venue = "XOFF" OR Venue = "XXXX") AND (Security ID DOES NOT exist in Referential OR Security ID = NULL) Then, If Underlying Instrument Code DOES NOT exist in Referential AND Underlying Index Name = NULL Then, Raise Error: [Underlying Instrument Code][4008] Transactions will be reported but Pending ESMA validation Instrument ID</p>

2.1.4.9 ERROR_CODE = 4039

When the error message of the failed transactions contains the code “4039”, it means that the referred field Date of birth cannot be later than Trading Date Time.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[Buyer BirthDate][4039] Date of birth cannot be later than Trading Date Time	Buyer - date of birth	Date of birth in field 11 should not be later than trading date.	If Buyer BirthDate > Trading Date Time Then, Raise Error : [Buyer BirthDate][4039] Date of birth cannot be later than Trading Date Time
[Buyer Decision Maker BirthDate][4039] Date of birth cannot be later than Trading Date Time	Buy decision maker - Date of birth	Date of birth in field 15 should not be later than trading date	If Buyer BirthDate > Trading Date Time Then, Raise Error : [Buyer BirthDate][4039] Date of birth cannot be later than Trading Date Time
[Seller BirthDate][4039] Date of birth cannot be later than Trading Date Time	Seller – date of birth	Date of birth in field 20 should not be later than trading date.	If Seller BirthDate > Trading Date Time Then, Raise Error : [Seller BirthDate][4039] Date of birth cannot be later than Trading Date Time
[Seller Decision Maker BirthDate][4039] Date of birth cannot be later than Trading Date Time	Sell decision maker – date of birth	Date of birth in field 24 should not be later than trading date.	If Seller Decision Maker BirthDate > Trading Date Time Then, Raise Error : [Seller Decision Maker BirthDate][4039] Date of birth cannot be later than Trading Date Time

2.1.4.10 ERROR_CODE = 4040

When the error message of the failed transactions contains the code “4040”, it means field 25 Transmission of order indicator is ‘true’, the trading venue field should be XOFF or XXXX.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[Venue][4040] When Transmission Of Order Indicator = True, Venue must be equal to XOFF or XXXX	Venue	If field 25 Transmission of order indicator is ‘true’, the trading venue field should be XOFF or XXXX.	If Transmission Of Order Indicator = True AND Venue ≠ XOFF AND Venue ≠ XXXX Then, Raise Error : [Venue][4040] When Transmission Of Order Indicator = True, Venue must be equal to XOFF or XXXX

2.1.5 Existing trade Error

The below table give more details about the failed error codes related to Referential Data Error.

ERROR_TYPE	ERROR_CODE	ERROR_LIB
Referential Data Error	5001	The NEW transaction contains an existing Trade Ref in Saturn
	5002	The Trade Ref sent does not match any existing Saturn trade Ref
	5003	Transaction Rejected - The Transaction reference Number has already been cancelled in Saturn

2.1.5.1 ERROR_CODE = 5001

When the error message of the failed transactions contains the code “5001”, it means that “The NEW transaction contains an existing Trade Ref in Saturn”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRANSACTION REFERENCE NUMBER][5001] The NEW transaction contains an existing Trade Ref in Saturn	Transaction Reference Number	If the report is a new transaction, the transaction reference number shall pertain to a single transaction per the executing entity, i.e. the same transaction reference number has not been used before or pertains to a transaction that has been cancelled (the last accepted report with this transaction reference number was a cancellation report).	If Action = 1 (New) AND Transaction Reference Number ALREADY exists , Then Raise Error: [Transaction Reference Number][5001] The NEW transaction contains an existing Trade Ref in Saturn

2.1.5.2 ERROR_CODE = 5002

When the error message of the failed transactions contains the code “5002”, means that “The Trade Ref sent does not match any existing Saturn trade Ref”

Below table gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRANSACTION REFERENCE NUMBER][5002] The Trade Ref sent does not match any existing Saturn trade Ref	Transaction Reference Number	If the report is a cancellation report, a transaction with the same transaction reference number should have been reported by the executing entity before.	If Action = 3 (Cancel) AND Transaction Reference Number DOES NOT exists , Then Raise Error: [Transaction Reference Number][5002] The Trade Ref sent does not match any existing Saturn trade Ref

2.1.5.3 ERROR_CODE = 5004

When the error message of the failed transactions contains the code “5004”, means that “the transaction has already been cancelled in Saturn”.

The table below gives more details about all the possible errors received by Saturn and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE
[TRANSACTION REFERENCE NUMBER][5004] has already been cancelled in Saturn	Transaction Reference Number	If the report is a cancellation report, this transaction should be an active transaction (there was no cancellation report following the last accepted new transaction report for this transaction reference number).	If Action = 3 (Cancel) AND (Status = 7 (Rejected) OR Status = 11 (Already Cancelled)) AND Transaction Reference Number ALREADY exists , Then Raise Error: [Transaction Reference Number][5004] has already been cancelled in Saturn

2.2 REJECTED TRANSACTIONS

This section describes the list of errors that can be issued by Saturn upon reception of the feedback of the regulator for Transaction Reporting.

If a transaction has ‘Rejected’ status, it means that the client has amended the transactions, and Saturn has processed them and sent them to the regulator; but the regulator has identified some incorrect data or some issues with the transactions.

The table below gives more details about all the possible rejected errors and the explanation based on ESMA validation rules and Saturn algorithms.

Saturn ERROR CODE	FIELD	Validation rule	SATURN ALGO & ERROR MESSAGE	What to do
[CON-023] [Transaction report with the same transaction reference number has already been sent for the firm and not cancelled]	Transaction Reference Number	If the report is a new transaction, the transaction reference number shall pertain to a single transaction per the executing entity, i.e. the same transaction reference number has not been used before or pertains to a transaction that has been cancelled (the last accepted report with this transaction reference number was a cancellation report).	If Action = 1 (New) AND Transaction Reference Number ALREADY exists , Then Raise Error: [Transaction Reference Number][5001] The NEW transaction contains an existing Trade Ref in Saturn	<ul style="list-style-type: none"> You have tried to report a transaction whose trade reference already exists. Double check the trade reference number. Is it the correct one? If the trade reference is correct, have you reported a trade reference in the past with a different combination of Transaction Date, Instrument ID / ISIN, Side, Trade ID, Transaction ID, Participant ID and this transaction was accepted?
[CON-024] [Transaction for cancellation cannot be found]	Transaction Reference Number	If the report is a cancellation report, a transaction with the same transaction reference number should have been reported by the executing entity before.	If Action = 3 (Cancel) AND Transaction Reference Number DOES NOT exists , Then Raise Error: [Transaction Reference Number][5002] The Trade Ref sent does not match any existing Saturn trade Ref	<ul style="list-style-type: none"> You have tried to cancel an existing transaction. Double check the trade reference number. Is it the correct one? If the trade reference is correct, is the combination Transaction Date, Instrument ID / ISIN, Side, Trade ID, Transaction ID, Participant ID the same since the transaction was accepted?

<p>[CON-025] [Transaction has already been cancelled]</p>	<p>Transaction Reference Number</p>	<p>If the report is a cancellation report, this transaction should be an active transaction (there was no cancellation report following the last accepted new transaction report for this transaction reference number).</p>	<p>If Action = 3 (Cancel) AND (Status = 7 (Rejected) OR Status = 11 (Already Cancelled)) AND Transaction Reference Number ALREADY exists , Then Raise Error: [Transaction Reference Number] [5004] has already been cancelled in Saturn</p>	<ul style="list-style-type: none"> ■ You have tried to cancel an existing transaction. Double check the trade reference number. Is it the correct one? ■ If the trade reference is correct, is the combination Transaction Date, Instrument ID / ISIN, Side, Trade ID, Transaction ID, Participant ID the same since the transaction was accepted?
<p>[CON-030] [Trading venue transaction identification code is inconsistent with the trading venue]</p>	<p>Trading Venue Transaction Identification code</p>	<p>This field must not be populated where field "Venue" is populated with a MIC pertaining to a non-EEA Trading Venue or 'XXXX' or 'XOFF' or a MIC pertaining to a Systematic Internaliser.</p>	<p>If (Venue is NON-EEA OR Venue = "XXXX" OR Venue = "XOFF" OR Venue is SI (Systematic Internaliser)) AND Trading Venue Transaction ID ≠ NULL Then Raise Error: [Trading Venue transaction ID][1002] Please do not fill</p>	<p>Trading Venue Transaction ID should be empty if the Venue is equal to:</p> <ul style="list-style-type: none"> ■ XXXX ■ XOFF ■ non-EEA ■ Venue is SI (Systematic Internaliser)
<p>[CON-040] [The executing entity LEI is not valid]</p>	<p>Executing entity identification code</p>	<p>Where field "Investment Firm covered by Directive 2014/65/EU" is populated with 'true', this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.</p> <p>If the status of the LEI is "Lapsed" in the LEI reference data as of the transaction execution date, an additional check should be performed in the LEI reference data as of the transaction submission date and the status of the LEI in this version of the reference data shall be "Issued", "Pending transfer" or "Pending archival".</p>	<p>If Investment Firm Directive Indicator = True AND Executing Entity ID = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE > TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise: [Executing Entity ID][2001] Wrong LEI code</p> <p> If LEI Status = 4 (Lapsed) AND Previous LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) AND LASTUPDATEDATE < TRADINGDATETIME Then Raise: [Executing Entity ID][2001] Wrong LEI code</p>	<ul style="list-style-type: none"> ■ Have you filled the proper Transmitting firm identification code for the seller LEI? ■ Was the LEI active when the transaction took place (check transaction date versus validity dates)? Check history to confirm there is no gap in the validity of the LEI. ■ Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? ■ To check the LEI, please go to https://search.gleif.org/#/search/.
<p>[CON-041] [The executing entity LEI is not valid]</p>	<p>Executing entity identification code</p>	<p>Where field "Investment Firm covered by Directive 2014/65/EU" is populated with 'false', this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Pending transfer" "Pending archival" or "Lapsed". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.</p>	<p>If Investment Firm Directive Indicator = False AND Executing Entity ID = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE > TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Executing Entity ID][2001] Wrong LEI code</p>	<ul style="list-style-type: none"> ■ Have you filled the proper Transmitting firm identification code for the seller LEI? ■ Was the LEI active when the transaction took place (check transaction date versus validity dates)? Check history to confirm there is no gap in the validity of the LEI. ■ Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? ■ To check the LEI, please go to https://search.gleif.org/#/search/.
<p>[CON-070] [Buyer LEI XXX is not valid]</p>	<p>Buyer identification code</p>	<p>If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. The following conditions shall be met for</p>	<p>If Buyer Identification Type = 1 (LEI) AND Buyer Identification Code = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE ></p>	<ul style="list-style-type: none"> ■ Have you filled the proper Transmitting firm identification code for the seller LEI? ■ Was the LEI active when the transaction took place (check transaction date versus validity

		<p>transactions executed on 3 July 2018 or later:</p> <ol style="list-style-type: none"> 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date. <p>The following conditions shall be met for transactions executed until 2 July 2018:</p> <ol style="list-style-type: none"> 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The EntityStatus shall be Active on the trading date or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date. 	<p>TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Buyer Identification Code][2001] Wrong LEI code</p>	<p>dates)? Check history to confirm there is no gap in the validity of the LEI.</p> <ul style="list-style-type: none"> ■ Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? ■ To check the LEI, please go to https://search.gleif.org/#/search/
<p>[CON-071] [Buyer national identification code XXX does not include valid country code]</p>	Buyer identification code	<p>If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date</p>	<p>If Buyer Identification Type = 3 (National ID) AND Buyer Identification Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error:: [Buyer Identification Code][4005] National identification code does not include valid country code</p>	<p>Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-072] [Buyer MIC XXX is not valid for the trade date]</p>	Buyer identification code	<p>If MIC code is used, it should be a valid ISO 10383 MIC code indicating a trading venue that was active at the trading date, excluding special MIC codes 'XXXX' and 'XOFF'</p>	<p>If Buyer Identification Type = 2 (MIC) AND (Buyer Identification Code DOES NOT exist OR Buyer Identification Code = "XXXX" OR Buyer Identification Code = "XOFF") , Then Raise Error:: [Buyer Identification Code][2002] Wrong MIC code</p>	<p>Check if MIC code is valid according to ISO 10383 https://www.iotafinance.com/en/ISO-10383-Market-Identification-Codes-MIC.html</p>
<p>[CON-074] [The format of the buyer identification code XXX is incorrect]</p>	Buyer identification code	<p>If the national identification number or passport number is used, only the following characters are allowed: capital Latin letters (A-Z), numbers (0-9), as well as "+" and "-" when the identifier starts with "F" and "-" when the identifier starts with "LV". It can be a string of 3 to 35 characters, where the first two characters are letters.</p> <p>If the CONCAT code is used, only the following characters are allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where the first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th characters are letters.</p>	<p>If Buyer Identification Type = 3 (National ID) AND (Buyer National ID Type = 1 (NIDN) OR Buyer National ID Type = 2 (CCPT)) Then, If Buyer Identification Code ≠ ([A-Z]{2,2}[A-Z0-9]{1,33}) (F[A-Z0-9\-\+]{1,33}) (LV[A-Z0-9\-\+]{1,33})) Then, Raise:: [Buyer Identification Code][3011] Wrong National ID code</p> <p>Else if Buyer Identification Type = 3 (National ID) AND Buyer National ID Type = 3 (CONCAT) Then, If Buyer Identification Code ≠ ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise:: [Buyer Identification Code][3011] Wrong National ID code</p>	<p>Check the buyer identification code format</p>
<p>[CON-073] [The CONCAT code XXX is incorrect]</p>	Buyer identification code	<p>If the CONCAT code is used, the birth date in the CONCAT code should be the same as the birth date populated in field "Buyer - date of birth".</p>	<p>If Buyer Identification Type = 3 (National ID) AND Buyer National ID Type = 3 (CONCAT) Then, If Buyer BirthDate ≠ Birthdate IN Buyer Identification Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error:: [Buyer BirthDate][4006] The CONCAT code is incorrect</p>	

<p>[CON-080] [Country code XXX is not valid for the trade date]</p>	<p>Country of the branch for the buyer</p>	<p>If populated, it should be an ISO 3166 country code that was valid at the trading date</p>	<p>If Buyer Country Branch DOES NOT exist in referential , Then Raise Error:: [Buyer Country Branch][2003] Wrong Country code</p>	<p>Check if country code is valid according to ISO 3166: https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-110] [Date of birth is later than trading date]</p>	<p>Buyer - date of birth</p>	<p>Date of birth in field 11 should not be later than trading date</p>	<p>If Buyer BirthDate > Trading Date Time Then, Raise Error : [Buyer BirthDate][4039] Date of birth cannot be later than Trading Date Time</p>	<ul style="list-style-type: none"> Doublecheck the date of birth
<p>[CON-120] [Buyer decision maker LEI XXX is not valid]</p>	<p>Buyer decision maker code</p>	<p>If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. The following conditions should be met for transactions executed on 3 July 2018 or later: 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date. The following conditions shall be met for transactions executed until 2 July 2018: 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The EntityStatus shall be Active on the trading date or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.</p>	<p>If Buyer Decision Maker Identification Type = 1 (LEI) AND Buyer Decision Maker Code = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE > TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Buyer Decision Maker Code][2001] Wrong LEI code</p>	<ul style="list-style-type: none"> Have you filled the proper Transmitting Firm identification code for the seller LEI? Was the LEI active when the transaction took place (check transaction date versus validity dates)? Check history to confirm there is no gap in the validity of the LEI. Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? To check the LEI, please go to https://search.gleif.org/#/search/
<p>[CON-121] [Buyer decision maker identification code XXX does not include valid country code]</p>	<p>Buyer decision maker code</p>	<p>If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date</p>	<p>If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Buyer Decision Maker Code][4005] National identification code does not include valid country code</p>	<p>Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-123] [The format of the buyer decision maker code XXX is incorrect]</p>	<p>Buyer decision maker code</p>	<p>If the CONCAT code is used, only the following characters are allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th characters are letters. If national identification number or passport number is used, only the following characters are allowed: capital Latin letters (A-Z), numbers (0-9) as well as "+" and "-" in case the identifier starts with "F" and "-" when the identifier starts with "LV". It can be a string of 3 to 35 characters, where first two characters are letters.</p>	<p>If Buyer Decision Maker Identification Type = 3 (National ID) AND (Buyer Decision Maker National ID Type = 1 (NIDN) OR Buyer Decision Maker National ID Type = 2 (CCPT)) Then, If Buyer Decision Maker Code ≠ (([A-Z]{2,2}[A-Z0-9]{1,33}) (F[A-Z0-9\-\+]{1,33})) (LV[A-Z0-9\-\+]{1,33})) Then, Raise:: [Buyer Decision Maker Code][3011] Wrong National ID code Else if Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker National ID Type = 3 (CONCAT) Then, If Buyer Decision Maker Code ≠ ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise:: [Buyer Decision Maker Code][3011] Wrong National ID code</p>	<p>Check the buyer decision identification code format</p>

<p>[CON-122] [The CONCAT code XXX is incorrect]</p>	<p>Buyer decision maker code</p>	<p>If the CONCAT code is used, the birth date in the CONCAT code should be the same as the birth date populated in field "Buy decision maker – Date of birth"</p>	<p>If Buyer Decision Maker Identification Type = 3 (National ID) AND Buyer Decision Maker National ID Type = 3 (CONCAT) Then, If Buyer Decision Make BirthDate ≠ BirthDate IN Buyer Decision Maker Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error:: [Buyer Decision Maker BirthDate][4006] The CONCAT code is incorrect</p>	
<p>[CON-150] [Date of birth is later than trading date]</p>	<p>Buy decision maker - Date of birth</p>	<p>Date of birth in field 15 should not be later than trading date.</p>	<p>If Buyer Decision Maker BirthDate > Trading Date Time Then, Raise Error : [Buyer Decision Maker BirthDate][4039] Date of birth cannot be later than Trading Date Time</p>	<ul style="list-style-type: none"> Doublecheck the date of birth
<p>[CON-160] [Seller LEI XXX is not valid]</p>	<p>Seller identification code</p>	<p>If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. The following conditions shall be met for transactions executed on 3 July 2018 or later: 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date. The following conditions shall be met for transactions executed until 2 July 2018: 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The EntityStatus shall be Active on the trading date or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.</p>	<p>If Seller Identification Type = 1 (LEI) AND Seller Identification Code = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE > TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Seller Identification Code][2001] Wrong LEI code</p>	<ul style="list-style-type: none"> Have you filled the proper Transmitting firm identification code for the seller LEI? Was the LEI active when the transaction took place (check transaction date versus validity dates)? Check history to confirm there is no gap in the validity of the LEI. Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? To check the LEI, please go to https://search.gleif.org/#/search/
<p>[CON-161] [Seller national identification code XXX does not include valid country code]</p>	<p>Seller identification code</p>	<p>If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date</p>	<p>If Seller Identification Type = 3 (National ID) AND Seller Identification Code has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error:: [Seller Identification Code][4005] National identification code does not include valid country code</p>	<p>Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-162] [Seller MIC XXX is not valid for the trade date]</p>	<p>Seller identification code</p>	<p>If MIC code is used, it should be a valid ISO 10383 MIC code indicating a trading venue that was active at the trading date, excluding special MIC codes 'XXXX' and 'XOFF'</p>	<p>If Seller Identification Type = 2 (MIC) AND (Seller Identification Code DOES NOT exist OR Seller Identification Code = "XXXX" OR Seller Identification Code = "XOFF") , Then Raise Error:: [Seller Identification Code][2002] Wrong MIC code</p>	<p>Check if MIC code is valid according to ISO 10383 https://www.iotafinance.com/en/ISO-10383-Market-Identification-Codes-MIC.html</p>
<p>[CON-164] [The format of the seller identification code XXX is incorrect]</p>	<p>Seller identification code</p>	<p>If the CONCAT code is used, only the following characters are allowed: cCapital Latin letters, numbers, #. It should be a string of exactly 20 characters where the first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th</p>	<p>If Seller Identification Type = 3 (National ID) AND (Seller National ID Type = 1 (NIDN) OR Seller National ID Type = 2 (CCPT)) Then, If Seller Identification Code ≠ (([A-Z]{2,2}[A-Z0-9]{1,33}) (F[A-Z0-9\-\+]{1,33})) (LV[A-Z0-9\-\+]{1,33})) Then, Raise:: [Seller Identification Code][3011] Wrong National ID code</p>	<p>Check the seller identification code format</p>

		characters are letters. If the national identification number or passport number is used, only the following characters are allowed: capital Latin letters (A-Z), numbers (0-9) as well as "+" and "-" when the identifier starts with "F" and "-" when the identifier starts with "LV". It can be a string of 3 to 35 characters, where the first two characters are letters.	Else if Seller Identification Type = 3 (National ID) AND Seller National ID Type = 3 (CONCAT) Then, If Seller Identification Code ≠ ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise:: [Seller Identification Code][3011] Wrong National ID code	
[CON-163] [The CONCAT code XXX is incorrect]	Seller identification code	If the CONCAT code is used, the birth date in the CONCAT code should be the same as the birth date populated in field "Seller - date of birth".	If Seller Identification Type = 3 (National ID) AND Seller National ID Type = 3 (CONCAT) Then, If Seller BirthDate ≠ Birthdate IN Seller Identification Code ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error:: [Seller BirthDate][4006] The CONCAT code is incorrect	
[CON-170] [Country code XXX is not valid for the trade date]	Country of the branch for the seller	If populated, it should be an ISO 3166 country code that was valid at the trading date	If Seller Country Branch DOES NOT exist in referential, Then Raise Error:: [Seller Country Branch][2003] Wrong Country code	Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search
[CON-200] [Date of birth is later than trading date]	Seller - date of birth	Date of birth in field 20 should not be later than trading date.	If Seller BirthDate > Trading Date Time Then, Raise Error : [Seller BirthDate][4039] Date of birth cannot be later than Trading Date Time	<ul style="list-style-type: none"> Doublecheck the date of birth
[CON-210] [Seller decision maker LEI XXX is not valid]	Seller decision maker code	If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. The following conditions shall be met for transactions executed on 3 July 2018 or later: 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date. The following conditions shall be met for transactions executed until 2 July 2018: 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The EntityStatus shall be Active on the trading date or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	If Seller Decision Maker Identification Type = 1 (LEI) AND Seller Decision Maker Code = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE > TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Seller Decision Maker Code][2001] Wrong LEI code	<ul style="list-style-type: none"> Have you filled the proper Transmitting firm identification code for the seller LEI? Was the LEI active when the transaction took place (check transaction date versus validity dates)? Check history to confirm there is no gap in the validity of the LEI. Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? To check the LEI, please go to https://search.gleif.org/#/search/
[CON-211] [Seller decision maker identification code XXX does not include valid country code]	Seller decision maker code	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	If Seller Decision Maker Identification Type = 3 (National ID) AND Seller Decision Maker Code has 2 first characters NOT IN ISO 3166 Country Code, Then Raise Error:: [Seller Decision Maker	Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search

			Code][4005] National identification code does not include valid country code	
[CON-213] [The format of the seller decision maker identification code XXX is incorrect]	Seller decision maker code	If the CONCAT code is used, only the following characters are allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11 th and 16 th character are letters. If the national identification number or passport number is used, only the following characters are allowed: capital Latin letters (A-Z), numbers (0-9) as well as "+" and "-" in case the identifier starts with "F" and "-" when the identifier starts with "LV". It can be a string of 3 to 35 characters, where first two characters are letters.	If Seller Decision Maker Identification Type = 3 (National ID) AND (Seller Decision Maker National ID Type = 1 (NIDN) OR Seller Decision Maker National ID Type = 2 (CCPT)) Then, If Seller Decision Maker Code ≠ ([[A-Z]{2,2}{A-Z0-9}{1,33}) (FI[A-Z0-9\-\+]{1,33}) (LV[A-Z0-9\-\+]{1,33})) Then, Raise:: [Seller Decision Maker Code][3011] Wrong National ID code Else if Seller Decision Maker Identification Type = 3 (National ID) AND Seller Decision Maker National ID Type = 3 (CONCAT) Then, If Seller Decision Maker Code ≠ ([A-Z]{2,2}{0-9}{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise:: [Seller Decision Maker Code][3011] Wrong National ID code	Check the seller decision maker code format
[CON-212] [The CONCAT code XXX is incorrect]	Seller decision maker code	If the CONCAT code is used, the birth date in the CONCAT code should be the same as the birth date populated in field "Sell decision maker - Date of birth".	If Seller Decision Maker Identification Type = 3 (National ID) AND Seller Decision Maker National ID Type = 3 (CONCAT) Then, If Seller BirthDate ≠ Birthdate IN Seller Decision Maker Code ([A-Z]{2,2}{0-9}{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise Error:: [Seller Decision Maker BirthDate][4006] The CONCAT code is incorrect	
[CON-240] [Date of birth is later than trading date]	Sell decision maker - date of birth	Date of birth in field 24 should not be later than trading date.	If Seller Decision Maker BirthDate > Trading Date Time Then, Raise Error : [Seller Decision Maker BirthDate][4039] Date of birth cannot be later than Trading Date Time	<ul style="list-style-type: none"> Doublecheck the date of birth
[CON-251] [Transmission of order indicator is incorrect]	Transmission of order indicator	When the executing entity is dealing on its own account or matched principal basis (value 'DEAL' or 'MTCH' populated in field "Trading capacity") this field must be populated with 'false'.	If (Trading Capacity = 1 (DEAL) OR Trading Capacity = 2 (MTCH)) AND Transmission Of Order Indicator ≠ 0 (False) Then, Raise Error:: [Transmission Of Order Indicator][1003] Value should be 0	The value of Transmission of Order Indicator should equal 0 (False)
[CON-260] [Firm transmitting identification code for the buyer LEI is not valid]	Transmitting firm identification code for the buyer	This field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	If Transmitting Firm ID For The Buyer = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE > TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Transmitting Firm ID For The Buyer][2001] Wrong LEI code	Check more details about the LEI under https://search.gleif.org/#/search/fulltext?filterId=LEIREC_FULLTEXT&currentPage=1&perPage=15&expertMode=false#search-form
[CON-270] [Firm transmitting identification code	Transmitting firm identification	This field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.	If Transmitting Firm ID For The Seller = [A-Z0-9]{18,18}[0-9]{2,2} Then, If LEI Status NOT IN (3, 6, 7) (Issued, Pending Transfer, Pending archival) OR INITIALREGISTRATIONDATE >	<ul style="list-style-type: none"> Have you filled the proper Transmitting firm identification code for the seller LEI? Was the LEI active when the transaction took place (check

<p>for the seller LEI is not valid]</p>	<p>n code for the seller</p>	<p>1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.</p>	<p>TRADINGDATETIME OR (ENTITYSTATUS = 0 AND LASTUPDATEDATE < TRADINGDATETIME) Then, Raise:: [Transmitting Firm ID For The Seller][2001] Wrong LEI code</p>	<p>transaction date versus validity dates)? Check history to confirm there is no gap in the validity of the LEI.</p> <ul style="list-style-type: none"> ■ Was the status of the LEI "Issued", "Lapsed", "Pending transfer" or "Pending archival" when the transaction took place? ■ To check the LEI, please go to https://search.gleif.org/#/search/
<p>[CON-280] [Trading date time is in the future]</p>	<p>Trading date time</p>	<p>Trading date time must be before the reception date time (i.e. when the file including the transaction was received by the NCA).</p>	<p>If Trading Date Time > Current System Date Time Then, Raise Error:: [Trading Date Time][4007] Trading date time is in the future</p>	<p>Do not fill a trading date time in the future</p>
<p>[CON-281] [Trade date is too far in the past]</p>	<p>Trading date time</p>	<p>Trading date cannot be earlier than the agreed date of the first trading date to be reported under MiFIR or earlier than 5 years before the current date.</p>	<p>If Trading Date Time < "2018-01-02T00:00:00.000000Z" OR Trading Date Time < Current System Date Time - 5 years Then, Raise Error:: [Trading Date Time][4002] Date is too far in the past</p>	<p>Do not fill a trading date time too far in the past</p>
<p>[CON-290] [When using 'DEAL' either Buyer or Seller should be identical with the executing entity identification code]</p>	<p>Trading capacity</p>	<p>When using 'DEAL', Buyer Identification or Seller Identification or both should be identical with the executing entity identification code.</p>	<p>If Trading Capacity 1 = 1 (DEAL) AND (Buyer Identification Code ≠ Executing Entity ID AND Seller Identification Code ≠ Executing Entity ID) Then, Raise Error:: [Buyer Identification Code][4004] When Trading Capacity = DEAL either Buyer or Seller or both should be identical with the executing entity ID Raise Error:: [Seller Identification Code][4004] When Trading Capacity = DEAL either Buyer or Seller or both should be identical with the executing entity ID</p>	
<p>[CON-310] [Currency code is not valid for the trade date]</p>	<p>Quantity currency</p>	<p>A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.</p>	<p>If Quantity Currency DOES NOT exist in Referential Then, Raise Error:: [Quantity Currency][2004] Wrong Currency If Quantity Currency DOES exist in Referential AND Quantity Currency IS NOT authorised by ESMA Then, Raise Error:: [Quantity Currency][4001] Currency code not allowed</p>	<p>Check if currency code is valid according to ISO 4217 https://www.currency-iso.org/en/home/tables.html</p>
<p>[CON-330] [Price notation is incorrect]</p>	<p>Price</p>	<p>If the CFI code is reported in field "Instrument classification" (transaction in a financial instrument that is not admitted to trading): For debt instruments, i.e. CFI reported in field "Instrument classification" is D*****, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.</p>	<p>If Price ≠ NULL AND Underlying Instrument Code ≠ NULL AND Classification Type = D***** AND Price Notation = 2 (PERC) AND Quantity Notation = 1 (UNIT) Then, Raise Error:: [Price Notation][1004] Price notation is incorrect</p>	<p>The value of the field Price notation should not be equal to PERC if the classification Type is equal to:</p> <ul style="list-style-type: none"> ■ D*****: debt instruments
<p>[CON-331] [Price notation is incorrect]</p>	<p>Price</p>	<p>If the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): For debt instruments, i.e. where CFI of the instrument in the reference data is D*****, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.</p>	<p>If Price ≠ NULL AND Security ID ≠ NULL AND Classification Type = D***** AND Price Notation = 2 (PERC) Then, Raise Error:: [Price Notation][1004] Price Notation is incorrect</p>	<p>the value of the field Price notation should not be equal to PERC if the classification Type is equal to:</p> <ul style="list-style-type: none"> ■ D*****: debt instruments

<p>[CON-340] [Currency code is not valid for the trade date]</p>	<p>Price Currency</p>	<p>A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.</p>	<p>If Price Currency DOES NOT exist in Referential Then, Raise Error:: [Price Currency][2004] Wrong Currency If Price Currency DOES exist in Referential AND Price Currency IS NOT authorised by ESMA Then, Raise Error:: [Price Currency][4001] Currency code not allowed</p>	<p>Check if currency code is valid according to ISO 4217 https://www.currency-iso.org/en/home/tables.html</p>
<p>[CON-350] [Net amount is missing]</p>	<p>Net amount</p>	<p>If the CFI code is reported in field "Instrument classification" (transaction in a financial instrument that is not admitted to trading): The field is mandatory for debt instruments, i.e. CFI reported in field "Instrument classification" is DB**** (Bonds), DC**** (convertible bonds), DT**** (medium term notes) or DN**** (municipal bonds).</p>	<p>If Net Amount = NULL AND Underlying Instrument Code ≠ NULL AND (Classification Type = DB**** OR Classification Type = DC**** OR Classification Type = DT**** OR Classification Type = DN****) Then, Raise Error : [Net Amount][1001] Missing</p>	<p>Net Amount is mandatory for bonds</p>
<p>[CON-351] [Net amount is missing]</p>	<p>Net amount</p>	<p>If the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): The field is mandatory for debt instruments, i.e. CFI of the instrument in the reference data is DB**** (Bonds), DC**** (convertible bonds), DT**** (medium term notes) and DN**** (municipal bonds)</p>	<p>If Net Amount = NULL AND Security ID ≠ NULL AND (Classification Type = DB**** OR Classification Type = DC**** OR Classification Type = DT**** OR Classification Type = DN****) Then, Raise Error : [Net Amount][1001] Missing</p>	<p>Net Amount is mandatory for bonds</p>
<p>[CON-360] [Venue MIC is not valid for the trade date]</p>	<p>Venue</p>	<p>The reported code should be a valid ISO 10383 MIC code that was active at the trading date</p>	<p>If Venue DOES NOT exist in SATURN Referential Then, Raise Error:: [Venue][2002] Wrong MIC code</p>	<p>Check if MIC code is valid according to ISO 10383 https://www.iotafinance.com/en/ISO-10383-Market-Identification-Codes-MIC.html</p>
<p>[CON-361] [The reported MIC code is inconsistent with the instrument]</p>	<p>Venue</p>	<p>If the instrument reported in field "Instrument identification code" is present in reference data, 'XXXX' cannot be reported in field "Venue". I.e. if 'XXXX' populated in field "Venue" (Tx\TradVn), full instrument description must be provided in FinInstrm\Othr (FinInstrm\Id must not be used) and ISIN reported in FinInstrm\Othr\FinInstrmGnlAttrbts\Id must not be present in reference data for the relevant trade date</p>	<p>If Security ID DOES exist in Referential AND Venue = "XXXX" Then, Raise Error:: [Security ID][4010] Please do not fill, the Venue is inconsistent with Instrument ID</p>	<p>Security ID should not exist in ESMA referential when the Venue is XXXX ESMA Referential: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds</p>
<p>[CON-362] [Trading venue field is incorrect]</p>	<p>Venue</p>	<p>If field 25 Transmission of order indicator is 'true', the trading venue field should be XOFF or XXXX.</p>	<p>If Transmission Of Order Indicator = True AND Venue ≠ XOFF AND Venue ≠ XXXX Then, Raise Error : [Venue][4040] When Transmission Of Order Indicator = True, Venue must be equal to XOFF or XXXX</p>	<p>■ Verify and correct your MIC.</p>
<p>[CON-370] [Country of branch membership is missing]</p>	<p>Country of the branch membership</p>	<p>This field is mandatory where: MIC populated in field "Venue" pertains to an EEA trading venue or trading platform outside the European Union.</p>	<p>If (VENUE IS EEA OR VENUE IS NOT EEA) AND Country Branch Membership = NULL Then, Raise Error:: [Country Branch Membership][1001] Missing If (VENUE = "XXXX" OR VENUE = "XOFF") AND Country Branch Membership ≠ NULL Then, Raise Error:: [Country Branch Membership][1002] Please do not fill, unexpected value</p>	<p>Country Branch Membership should be filled when venue is equal to: ■ EEA ■ NOT EEA Country Branch Membership should not be filled when venue is equal to: ■ XXXX ■ XOFF</p>

<p>[CON-371] [Country code is not valid for the trade date]</p>	<p>Country of the branch membership</p>	<p>If populated, it should be an ISO 3166 country code that was valid at the trading date</p>	<p>If Country Branch Membership DOES NOT exist in referential , Then Raise Error:: [Country Branch Membership][2003] Wrong Country code</p>	<p>Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-372] [Country of branch membership is inconsistent with the MIC populated in field 36]</p>	<p>Country of the branch membership</p>	<p>This field must not be populated where field 36 is populated with 'XXXX' or 'XOFF' or a MIC pertaining to a Systematic Internaliser.</p>	<p>If (VENUE = "XXXX" OR VENUE = "XOFF" OR VENUE is SI) AND Country Branch Membership ≠ NULL Then, Raise Error : [Country Branch Membership][1002] Please do not fill, unexpected value</p>	<p>Doublecheck and not populate when XXXX or XOFF.</p>
<p>[CON-380] [Up-front payment is missing]</p>	<p>Up-front payment</p>	<p>If the CFI code is reported in field "Instrument classification" (transaction in a derivative instrument that is not admitted to trading): Field is mandatory where the CFI reported in field "Instrument classification" is SC**** (CDS)</p>	<p>If Up-Front Payment = NULL AND Underlying Instrument Code ≠ NULL AND Classification Type = SC**** Then, Raise Error:: [Up-Front Payment][1001] Missing</p>	<p>Up-Front Payment is mandatory for CDS (Contract Default Swap) contracts</p>
<p>[CON-381] [Up-front payment is missing]</p>	<p>Up-front payment</p>	<p>If the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): Field is mandatory where the CFI of the instrument in the reference data is SC**** (CDS)</p>	<p>If Up-Front Payment = NULL AND Security ID ≠ NULL AND Classification Type = SC**** Then, Raise Error:: [Up-Front Payment][1001] Missing</p>	<p>Up-Front Payment is mandatory for CDS (Contract Default Swap) contracts</p>
<p>[CON-390] [Currency code is not valid for the trade date]</p>	<p>Up-front payment currency</p>	<p>A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.</p>	<p>If Up-Front Payment Currency DOES NOT exist in Referential Then, Raise Error:: [Up-Front Payment Currency][2004] Wrong Currency If Up-Front Payment Currency DOES exist in Referential AND Up-Front Payment Currency IS NOT authorised by ESMA Then, Raise Error:: [Up-Front Payment Currency][4001] Currency code not allowed</p>	<p>Check if currency code is valid according to ISO 4217 https://www.currency-iso.org/en/home/tables.html</p>
<p>[CON-410] [The ISIN code is invalid]</p>	<p>Instrument identification code</p>	<p>The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double" check digit.</p>	<p>If Security ID ≠ [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} Then, Raise Error:: [Security ID][1005] Invalid format</p>	<p>Check the ESMA referential database: you can see active instruments and instruments expired less than 6 months ago here: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds</p>
<p>[CON-411] [Pending instrument validation]</p>	<p>Instrument identification code</p>	<p>The instrument should be present in reference data for the trading date for the following transactions: 1. The transaction is executed on a trading venue within EEA (MIC code in field "Venue" belongs to a trading venue within the EEA); 2. The transaction is an OTC transaction in instrument admitted to trading (field "Venue" populated with 'XOFF') and fields "Underlying instrument code" and "Underlying index name" are not populated; 3. The transaction is executed on a SI or an organised trading platform outside EEA and fields "Underlying instrument code" and "Underlying index name" are not populated. In the case of transactions on EEA venues (point 1 above), the instrument should be valid on the particular trading venue</p>	<p>If Security ID = [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} AND Security ID DOES NOT exist in Referential Then, If VENUE IS EEA Then, Raise Error:: [Security ID][4008] Transactions will be reported but Pending ESMA validation Instrument ID If VENUE = "XOFF" AND Underlying Instrument Code = NULL AND Underlying Index Name = NULL Then, Raise Error:: [Security ID][4008] Transactions will be reported but Pending ESMA validation Instrument ID If (VENUE IS NOT EEA OR VENUE IS SI) AND Underlying Instrument Code = NULL AND Underlying Index Name = NULL Then, Raise Error:: [Security ID][4008] Transactions will be reported but Pending ESMA validation Instrument ID</p>	<ul style="list-style-type: none"> ■ Is there a typo in the Instrument ID / ISIN? ■ Was the Instrument ID / ISIN valid when the transaction occurred (transaction date)? ■ Is the combination MIC/Venue - Instrument ID / ISIN correct for the period when the transaction took place? ■ Are you reporting legs of a strategy and not the strategy itself? ■ Are you reporting a transaction on an Index if the Venue / MIC is XXXX? ■ Was the instrument listed on a European Venue when an OTC transaction you report took place (Venue = XOFF)? ■ Check the ESMA referential database: you can see active instruments and instruments expired less than 6 months ago

		where the transaction was executed. In the case of the other transactions (point 2 and 3), the instrument should be valid on any (at least one) EEA trading venue or SI.		here: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds
[CON-412] [Instrument is not valid in reference data on transaction date]	Instrument identification code	The instrument should be present in reference data for the trading date for the following transactions: 1. The transaction is executed on a trading venue within EEA (MIC code in field "Venue" belongs to a trading venue within the EEA); 2. The transaction is an OTC transaction in instrument admitted to trading (field "Venue" populated with 'XOFF') and fields "Underlying instrument code" and "Underlying index name" are not populated; 3. The transaction is executed on a SI or an organised trading platform outside EEA and fields "Underlying instrument code" and "Underlying index name" are not populated. In the case of transactions on EEA venues (point 1 above), the instrument should be valid on the particular trading venue where the transaction was executed. In the case of the other transactions (point 2 and 3), the instrument should be valid on any (at least one) EEA trading venue or SI.	If Status = 0 (Pending) AND Previous_Status = 15 (ISIN Warning) AND TSGENERATION > 7 days Then, Raise Error:: [Security ID][XXXX] Instrument is not valid in reference data on transaction date	<ul style="list-style-type: none"> Is there a typo in the Instrument ID / ISIN? Was the Instrument ID / ISIN valid when the transaction occurred (transaction date)? Is the combination MIC/Venue - Instrument ID / ISIN correct for the period when the transaction took place? Are you reporting legs of a strategy and not the strategy itself? Are you reporting a transaction on an Index if the Venue / MIC is XXXX? Was the instrument listed on a European Venue when an OTC transaction you report took place (Venue = XOFF)? Check the ESMA referential database:: you can see active instruments and instruments expired less than 6 months ago here:: "https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds"
[CON-430] [Instrument classification identifier is incorrect]	Instrument classification	The reported CFI should be an allowed CFI according to the ISO 10962:2015.	If Classification Type IS NOT an allowed CFI CODE Then, Raise Error:: [Classification Type][1005] Invalid format	<ul style="list-style-type: none"> Check the CFI code classification: you can see more details about CFI code here: http://www.iotafinance.com/en/Classification-of-Financial-Instrument-codes-CFI-ISO-10962.html
[CON-431] [CFI code is inconsistent with option exercise style.]	Instrument classification	The instrument classification should be consistent with option style (field "Option exercise style"): 1. If field "Option exercise style" = EURO, then one of the following CFI codes should be used: O*E***, H**A**, H**D**, H**G**, RW***E, RF***E 2. If field "Option exercise style" = AMER, then one of the following CFI codes should be used: O*A**, H**B**, H**F**, H**H**, RW***A, RF***A 3. If field "Option exercise style" = BERM, then one of the following CFI codes should be used: O*B**, H**C**, H**I**, H**J**, RW***B, RF***B	If Classification Type IN (O*E***, H**A**, H**D**, H**G**, RW***E, RF***E) AND Option Exercise Style ≠ "EURO" Then, Raise Error:: [Option Exercise Style][4003] Does not match If Classification Type IN (O*A**, H**B**, H**F**, H**H**, RW***A, RF***A) AND Option Exercise Style ≠ "AMER" Then, Raise Error:: [Option Exercise Style][4003] Does not match If Classification Type IN (O*B**, H**C**, H**F**, H**I**, H**J**, RW***B, RF***B) AND Option Exercise Style ≠ "BERM" Then, Raise Error:: [Option Exercise Style][4003] Does not match	Option Exercise Style = EURO if the classification Type is equal to: <ul style="list-style-type: none"> O*E***: Listed options H**A**, H**D**, H**G***: Non-listed and complex listed options RW***E, RF***E:: Entitlement Option Exercise Style = AMER if the classification Type is equal to: <ul style="list-style-type: none"> O*A***: Listed options H**B**, H**E**, H**H***: Non-listed and complex listed options RW***A, RF***A:: Entitlement Option Exercise Style = BERM if the classification Type is equal to: <ul style="list-style-type: none"> O*B***: Listed options H**C**, H**F**, H**I***: Non-listed and complex listed options RW***B, RF***B:: Entitlement

<p>[CON-440] [Currency code is not valid for the trade date]</p>	<p>Notional currency 1</p>	<p>A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated.</p> <p>The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.</p>	<p>If Notional Currency 1 DOES NOT exist in Referential Then, Raise Error:: [Notional Currency 1][2004] Wrong Currency If Notional Currency 1 DOES exist in Referential AND Notional Currency 1 IS NOT authorised by ESMA Then, Raise Error:: [Notional Currency 1][4001] Currency code not allowed</p>	<p>Check if currency code is valid according to ISO 4217 https://www.currency-iso.org/en/home/tables.html</p>
<p>[CON-441] [Notional Currency 1 is missing]</p>	<p>Notional currency 1</p>	<p>Field is mandatory where Field 'Instrument classification' is populated with: 1. Other instruments with the following CFI attributes: O****, S****, C****, R****, F****, E****, D****, H****, J****</p>	<p>If Classification Type IN (O****, S****, C****, R****, F****, E****, D****, H****, J****) AND Notional Currency 1 = NULL Then, Raise Error:: [Notional Currency 1][1001] Missing</p>	<p>Notional Currency 1 should not be empty if the classification type is equal to::</p> <ul style="list-style-type: none"> ■ O****: Listed options ■ S****: Swaps ■ C****: Collective investment vehicles ■ R****: Entitlement ■ F****: Futures ■ E****: Equities ■ D****: Debt instruments ■ H****: Non-listed and complex listed options ■ J****: Forwards
<p>[CON-450] [Notional currency 2 was populated but Notional currency 1 is missing.]</p>	<p>Notional currency 2</p>	<p>Field can be only populated when field "Notional currency 1" was also populated</p>	<p>If Notional Currency 2 ≠ NULL AND Notional Currency 1 = NULL Then, Raise Error:: [Notional Currency 1][4011] Notional currency 2 was populated but Notional currency 1 is missing</p>	<p>Notional currency 2 should be filled only if Notional currency 1 was filled</p>
<p>[CON-451] [Currency code is not valid for the trade date]</p>	<p>Notional currency 2</p>	<p>A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated.</p> <p>The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.</p>	<p>If Notional Currency 2 DOES NOT exist in Referential Then, Raise Error:: [Notional Currency 2][2004] Wrong Currency If Notional Currency 2 DOES exist in Referential AND Notional Currency 1 IS NOT authorised by ESMA Then, Raise Error:: [Notional Currency 2][4001] Currency code not allowed</p>	<p>Check if currency code is valid according to ISO 4217: https://www.currency-iso.org/en/home/tables.html</p>
<p>[CON-452] [Notional Currency 2 is missing]</p>	<p>Notional currency 2</p>	<p>This field is mandatory where field 'Instrument classification' is populated with: 1. Swaps with the following CFI attributes:: SF**** 2. Futures with the following CFI attributes: FFC*** 3. Financial instrument with the following CFI attributes: JF****, RWC***, RFC***, DE***C and DS***C</p>	<p>If Notional Currency 2 DOES NOT exist in Referential Then, Raise Error:: [Notional Currency 2][2004] Wrong Currency If Notional Currency 2 DOES exist in Referential AND Notional Currency 2 = NULL Then, Raise Error : [Notional Currency 2][1001] Missing</p>	<p>Notional Currency 2 should be filled if the classification Type is equal to::</p> <ul style="list-style-type: none"> ■ SF****: Swap (Foreign exchange) ■ FFC***: Futures (Currencies) ■ JF**** ■ RWC*** ■ RFC*** ■ DE***C ■ DS***C
<p>[CON-453] [Notional currency 2 is not applicable for the given instrument]</p>	<p>Notional currency 2</p>	<p>This field should not be populated where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: O**S**, O**D**, O**T**, O**N** 2. Futures with the following CFI attributes: FFS**, FFD**, FFN**, FFV**, FC** 3. Swaps with the following CFI attributes: ST** 4. Complex options with the following CFI attributes: HT**, HE**, HF**</p>	<p>If Classification Type IN (O**S**, O**D**, O**T**, O**N**, FFS**, FFD**, FFN**, FFV**, FC**, ST**, HT**, HE**, HF**, RA**, RS**, RP**, RD**, RM**, RX**, RWB**, RWS**, RWD**, RWT**, RWI**, RWM**, RWX**, RFB**, RFS**, RFD**, RFT**, RFI**, RFM**, RFX**, E**, C**, DB**, DC**, DW**, DT**, DG**, DA**, DN**, DD**, DM**, DY**, DX**, DE**B, DE**S, DE**D, DE**T, DE**I, DE**N, DE**M, DE**X, DS**B, DS**S, DS**D, DS**T, DS**I, DS**N, DS**M, DS**X,</p>	<p>Notional Currency 2 should be empty if the classification Type is equal to::</p> <ul style="list-style-type: none"> ■ O**S**: Listed options (Stock-equities) ■ O**D**: Listed options (Debt) ■ O**T**: Listed options (Commodities) ■ O**N**: Listed options (Interest Rates) ■ FC****: Futures (Commodities) ■ FFS****: Futures (Stock-equities)

		<p>5. Other classes of instruments with the following CFI attributes: RA****, RS****, RP****, RD****, RM****, RX****, RWB****, RWS****, RWD****, RWT****, RWI****, RWM****, RWX****, RFB****, RFS****, RFD****, RFT****, RFI****, RFM****, RFX****, E****, C****, DB****, DC****, DW****, DT****, DG****, DA****, DN****, DD****, DM****, DY****, DX****, DE****B, DE****S, DE****D, DE****T, DE****I, DE****N, DE****M, DE****X, DS****B, DS****S, DS****D, DS****T, DS****I, DS****N, DS****M, DS****X, JE****, JC****, JR****, JT****, JX****</p>	<p>JE****, JC****, JR****, JT****, JX****) AND Notional Currency 2 ≠ NULL Then, Raise Error: [Notional Currency 2][1002] Please do not fill, unexpected value</p>	<ul style="list-style-type: none"> ■ FFD****: Futures (Debt) ■ FFN****: Futures (Interest Rates) ■ FFV****: Futures (Stock Dividends) ■ ST*T****: Swap (Commodities - Total Return) ■ ST*C****: Swaps (Commodities – CFD) ■ HT****: Non-listed and complex listed options (Commodities) ■ HE****: Non-listed and complex listed options (Equity) ■ HF****: Non-listed and complex listed options (Foreign exchange) ■ R****: Entitlement (rights) ■ E****: Equities ■ C****: Collective investment vehicles ■ D****: Debt instruments ■ J****: Forwards
<p>[CON-471] [Pending underlying instrument XXX validation]</p>	<p>Underlying instrument code</p>	<p>The underlying instrument should be present in reference data for the trading date for the following transactions: 1. The transaction is an OTC transaction: a) field “Venue” is populated with ‘XXX’; and b) the underlying instrument is not an index; 2. The transaction was executed on a non-EEA organised trading platform: a) field “Venue” is populated with a non-EEA MIC code or ‘XOFF’; and b) the instrument (field “Instrument identification code”) is not populated or populated with an instrument that is not present in the reference data; and c) the underlying instrument is not an index; In the case of baskets, if more than one basket constituent is populated, all of them should be present in the instrument reference data. Where the submitting entity populates not only the reportable components but also non-reportable ones, the report is pending and, after the 7 calendar days, rejected (unless the non-reportable components become reportable within that 7 calendar day period).</p>	<p>If (Venue IS NOT EEA OR Venue = "XOFF" OR Venue = "XXXX") AND (Security ID DOES NOT exist in Referential OR Security ID = NULL) Then, If Underlying Instrument Code DOES NOT exist in Referential AND Underlying Index Name = NULL Then, Raise Error:: [Underlying Instrument Code][4008] Transactions will be reported but Pending ESMA validation Instrument ID If Underlying Instrument Code = NULL AND Underlying Index Name = NULL Then, Raise Error:: [Underlying Instrument Code][1001] Missing</p>	<ul style="list-style-type: none"> ■ Is there a typo in the Underlying Instrument ID / ISIN? ■ Was the Underlying Instrument ID / ISIN valid when the transaction occurred (transaction date)? ■ Is the combination MIC/Venue - Underlying Instrument ID / ISIN correct for the period when the transaction took place? ■ Are you reporting legs of a strategy and not the strategy itself? ■ Are you reporting a transaction on an Index if the Venue / MIC is XXX? ■ Was the instrument listed on a European Venue when an OTC transaction you report took place (Venue = XOFF)? ■ Check the ESMA referential database: you can see active instruments and instruments expired less than 6 months ago here: https://registers.esma.europa.eu/publication/searchRegister?re=esma_registers_firds
<p>[CON-472] [Underlying instrument XXX is not valid in reference data on transaction date]</p>	<p>Underlying instrument code</p>	<p>The underlying instrument should be present in reference data for the trading date for the following transactions: 1. The transaction is an OTC transaction: a) field “Venue” is populated with ‘XXX’; and b) the underlying instrument is not an index; 2. The transaction was executed on a</p>	<p>If Status = 0 (Pending) AND Previous_Status = 15 (ISIN Warning) AND TSGENERATION > 7 days Then, Raise Error:: [Underlying Instrument Code][XXXX] Instrument is not valid in reference data on transaction date</p>	<ul style="list-style-type: none"> ■ Is there a typo in the Underlying Instrument ID / ISIN? ■ Was the Underlying Instrument ID / ISIN valid when the transaction occurred (transaction date)? ■ Is the combination MIC/Venue - Underlying Instrument ID / ISIN correct for the period when the transaction took place?

		<p>non-EEA organised trading platform:</p> <p>a) field "Venue" is populated with a non-EEA MIC code or 'XOFF'; and</p> <p>b) the instrument (field "Instrument identification code") is not populated or populated with an instrument that is not present in the reference data; and</p> <p>c) the underlying instrument is not an index;</p> <p>In the case of baskets, if more than one basket constituent is populated, all of them should be present in the instrument reference data.</p> <p>Where the submitting entity populates not only the reportable components but also non-reportable ones, the report is pending and, after the 7 calendar days, rejected (unless the non-reportable components become reportable within that 7 calendar day period).</p>		<ul style="list-style-type: none"> ■ Are you reporting legs of a strategy and not the strategy itself? ■ Are you reporting a transaction on an Index if the Venue / MIC is XXXX? ■ Was the instrument listed on a European Venue when an OTC transaction you report took place (Venue = XOFF)? ■ Check the ESMA referential database: you can see active instruments and instruments expired less than 6 months ago here: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds
<p>[CON-470] [The ISIN code XXX is invalid]</p>	Underlying instrument code	The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double check digit.	If Underlying Instrument Code ≠ [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} Then, Raise Error:: [Underlying Instrument Code][1005] Invalid format	Check the ESMA referential database: you can see active instruments and instruments expired less than 6 months ago here: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds
<p>[CON-473] [No underlying reported for swap transaction.]</p>	Underlying instrument code	For swap transactions where field 'Instrument classification' is populated with S****, at least one swap leg consisting of a single instrument, an index or a basket should be reported with the direction indication (i.e. the underlying must be reported using the UndrlygInstrm\Swp\SwpIn or UndrlygInstrm\Swp\SwpOut XML elements).	If Classification Type = S**** AND Underlying Type NOT IN (2-Swap In', 3-Swap Out') AND Underlying Instrument Code ≠ NULL Then, Raise Error:: [Underlying Instrument Code][4013] Underlying types are not consistent	Underlying type is not consistent with classification type equal to S**** (Swaps)
<p>[CON-480] [Direct underlying index name is missing]</p>	Underlying index name	This field is mandatory where field 'Instrument classification' is populated with 1. Options with the following CFI attributes: O**I**, O**N** 2. Futures with the following CFI attributes: FFI**, FFN** 3. Entitlements with the following CFI attributes: RWI**, RFI**	If Classification Type IN (O**I**, O**N**, FFI**, FFN**, RWI**, RFI**) AND Underlying Index Name = NULL Then, Raise Error : [Underlying Index Name][1001] Missing	Underlying Index Name should not be empty if the classification type is equal to: <ul style="list-style-type: none"> ■ O**I**: Listed options (Commodities) ■ O**N**: Listed options (Interest Rates) ■ FFI**: Futures (Indices) ■ FFN**: Futures (Interest Rates) ■ RWI**: Entitlement (Warrants) ■ RFI**
<p>[CON-481] [Underlying index name is not applicable for the given instrument]</p>	Underlying index name	This field should not be populated where field 'Instrument classification' is populated with: 1. Debt instruments with the following CFI attributes: DB****, DT****, DY**** 2. Other instruments with the following CFI attributes: ES****, EP****, EC****, EF****, EL****, ED****, EM****, EX****, C****	If Classification Type IN (DB****, DT****, DY****, ES****, EP****, EC****, EF****, EL****, ED****, EM****, EX****, C****) AND Underlying Index Name ≠ NULL Then, Raise Error : [Underlying Index Name][4003] Does not match	Underlying Index Name should be empty if the classification Type is equal to: <ul style="list-style-type: none"> ■ DB****: Debt instruments (BONDS) ■ DT****: Debt instruments (Medium-term notes) ■ DY****: Debt instruments (Money market instruments) ■ ES**** ■ EP****

				<ul style="list-style-type: none"> ■ EC**** ■ EF**** ■ EL**** ■ ED**** ■ EM**** ■ EX**** ■ C****
[CON-490] [Term of the underlying index is missing]	Term of the underlying index	This field is mandatory where field 'Instrument classification' is populated with 1. Options with the following CFI attributes: O**N** 2. Futures with the following CFI attributes: FFN***	If Classification Type IN (O**N**, FFN**) AND Underlying Index Term = NULL Then, Raise Error:: [Underlying Index Term][1001] Missing	Underlying Index Term should not be empty if the classification type is equal to: <ul style="list-style-type: none"> ■ O**N**: Listed options (Interest Rates) ■ FFN***: Futures (Interest Rates)
[CON-500] [Option type is missing]	Option type	Field is mandatory where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: O***** or H***** 2. Warrants with the following CFI attributes: RW****	If Classification Type = O***** OR Classification Type = H***** AND Option Type = NULL Then, Raise Error:: [Option Type][1001] Missing If Classification Type = RW**** AND Option Type = NULL Then, Raise Error:: [Option Type][1001] Missing	Option type should not be empty if the classification type is equal to: <ul style="list-style-type: none"> ■ O*****: Listed options ■ H*****: Non-listed and complex listed options ■ RW****: Entitlement (Warrants)
[CON-501] [Option type is not applicable for the given instrument]	Option type	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Option Type ≠ NULL Then, Raise Error:: [Option Type][1002] Please do not fill, unexpected value	Option type should be empty if the classification Type is equal to: <ul style="list-style-type: none"> ■ F*****: Futures ■ S*****: Swaps ■ E*****: Equities ■ C*****: Collective investment vehicles ■ D*****: Debt instruments ■ J*****: Forwards
[CON-502] [Option type does not match instrument classification]	Option type	If CFI code is 1. 'OC****', 'H**A**', 'H**B**', 'RW**C*' or 'H**C**', then option type should be 'CALL' 2. 'OP****', 'H**D**', 'H**E**', 'RW**P*' or 'H**F**', then option type should be 'PUTO' 3. 'OM****', 'H**G**', 'H**H**', 'RW**B*' or 'H**I**', then option type should be 'OTHR'	If Classification Type IN ('OC****', 'H**A**', 'H**B**', 'RW**C*', 'H**C**') AND Option Type ≠ "CALL" Then, Raise Error:: [Option Type][4003] Does not match If Classification Type IN ('OP****', 'H**D**', 'H**E**', 'RW**P*', 'H**F**') AND Option Type ≠ "PUTO" Then, Raise Error:: [Option Type][4003] Does not match If Classification Type IN ('OM****', 'H**G**', 'H**H**', 'RW**B*', 'H**I**') AND Option Type ≠ "OTHR" Then, Raise Error:: [Option Type][4003] Does not match	Option Type = CALL if the classification Type is equal to: <ul style="list-style-type: none"> ■ OC****: Listed options ■ H**A**, H**B**, H**C**: Non-listed and complex listed options ■ RW**C*: Entitlement Option Type = PUTO if the classification Type is equal to: <ul style="list-style-type: none"> ■ OP****: Listed options ■ H**D**, H**E**, H**F**: Non-listed and complex listed options ■ RW**P*: Entitlement Option Type = OTHR if the classification Type is equal to: <ul style="list-style-type: none"> ■ OM****: Listed options (Miscellaneous) ■ H**G**, H**H**, H**I**: Non-listed and complex listed options ■ RW**B*: Entitlement
[CON-510] [Strike Price is missing]	Strike Price	Field is mandatory where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: O***** or H*****	If Classification Type = O***** OR Classification Type = H***** AND Strike Price = NULL Then, Raise Error:: [Strike Price][1001] Missing If Classification Type = RW**** AND Strike	Strike price should not be empty if the classification type is equal to: <ul style="list-style-type: none"> ■ O*****: Listed options

		2. Warrants with the following CFI attributes: RW****	Price = NULL Then, Raise Error: [Strike Price][1001] Missing	<ul style="list-style-type: none"> ■ H*****: Non-listed and complex listed options ■ RW*****: Entitlement (Warrants)
[CON-511] [Strike price is not applicable for the given instrument]	Strike price	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Strike Price ≠ NULL Then, Raise Error: [Strike Price][1002] Please do not fill, unexpected value	Strike Price should be empty if the classification Type is equal to: <ul style="list-style-type: none"> ■ F*****: Futures ■ S*****: Swaps ■ E*****: Equities ■ C*****: Collective investment vehicles ■ D*****: Debt instruments ■ J*****: Forwards
[CON-520] [Currency code is not valid for the trade date]	Strike price currency	A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	If Strike Price Currency DOES NOT exist in Referential Then, Raise Error: [Strike Price Currency][2004] Wrong Currency If Strike Price Currency DOES exist in Referential AND Price Currency IS NOT authorised by ESMA Then, Raise Error: [Strike Price Currency][4001] Currency code not allowed	Check if currency code is valid ISO 4217 https://www.currency-iso.org/en/home/tables.html
[CON-530] [Option exercise style is missing.]	Option exercise style	Field is mandatory where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: O***** or H***** 2. Warrants with the following CFI attributes: RW**** and RF****	If Classification Type IN (O*****, H*****, RW****, RF****) AND Option Exercise Style = NULL Then, Raise Error : [Option Exercise Style][1001] Missing	Option exercise style should not be empty if the classification type is equal to: <ul style="list-style-type: none"> ■ O*****: Listed options ■ H*****: Non-listed and complex listed options ■ RW*****: Entitlement (Warrants) ■ RF****
[CON-531] [Option exercise style is not applicable for the given instrument]	Option exercise style	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Option Exercise Style ≠ NULL Then, Raise Error: [Option Exercise Style][1002] Please do not fill, unexpected value	Option exercise style should be empty if the classification Type is equal to: <ul style="list-style-type: none"> ■ F*****: Futures ■ S*****: Swaps ■ E*****: Equities ■ C*****: Collective investment vehicles ■ D*****: Debt instruments ■ J*****: Forwards
[CON-540] [Maturity date is missing]	Maturity date	This field is mandatory where field 'Instrument classification' is populated with 1. D*****	If Classification Type = D***** AND Maturity Date = NULL Then, Raise Error: [Maturity Date][1001] Missing	Maturity date should not be empty if the classification type is equal to: <ul style="list-style-type: none"> ■ D*****: Debt instruments
[CON-541] [Maturity date is incorrect]	Maturity date	The maturity date should be equal or later than the trading day (field "Trading date time").	If Trading Date Time > Maturity Date Then, Raise Error: [Maturity Date][4003] Does not match	
[CON-542] [Maturity date is not applicable for the given instrument]	Maturity date	This field should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: R*****, O*****, F*****, S*****, E*****, C*****, H*****, J*****	If Classification Type IN (F*****, S*****, E*****, C*****, D*****, J*****) AND Maturity Date ≠ NULL Then, Raise Error: [Maturity Date][1002] Please do not fill, unexpected value	Maturity date should be empty if the classification Type is equal to: <ul style="list-style-type: none"> ■ F*****: Futures ■ S*****: Swaps ■ E*****: Equities ■ C*****: Collective investment vehicles ■ J*****: Forwards

				<ul style="list-style-type: none"> R****: Entitlement O****: Listed options H****: Non-listed and complex listed options
[CON-550] [Expiry date is missing]	Expiry date	Field is mandatory where field 'Instrument classification' is populated with: 1. Options with the following CFI attributes: 'O*****' 2. Futures with the following CFI attributes: F***** 3. Forwards with the following CFI attributes: JC**F*	If Classification Type IN (O****, F****, JC**F*) AND Expiry Date = NULL Then, Raise Error: [Expiry Date][1001] Missing	Expiry date should not be empty if the classification type is equal to: <ul style="list-style-type: none"> O****: Listed options F****: Futures JC**F*: Forwards (C Credit – Forward)
[CON-551] [Expiry date is not applicable for the given instrument]	Expiry date	This field is should not be populated where field 'Instrument classification' is populated with: 1. Instruments with the following CFI attributes: E****, C****, D****	If Classification Type IN (E****, C****, D****) AND Expiry Date ≠ NULL Then, Raise Error: [Expiry Date][1002] Please do not fill, unexpected value	Expiry date should be empty if the classification Type is equal to: <ul style="list-style-type: none"> E****: Equities C**** Collective investment vehicles D**** Debt instruments
[CON-552] [Expiry date is incorrect]	Expiry date	The expiry date should be equal or later than the trading day (field "Trading date time").	If Trading Date Time > Expiry Date Then, Raise Error: [Expiry Date][4003] Does not match	
[CON-560] [Delivery type is incorrect]	Delivery type	Where field 'Instrument classification' (is populated with one of the following CFI codes: OC**P*, OP**P*, FF**P*, FC**P*, SR**P, ST**P, SE**P, SC**P, SF**P, SM**P, HR**P, HT**P, HE**P, HC**P, HF**P, HM**P, IF**P, JE**P, JF**P, JC**P, JR**P, JT**P, LL**P, this field should be populated with 'PHYS'. Where field 'Instrument classification' is populated with one of the following CFI codes: OC**C*, OP**C*, FF**C*, FC**C*, SR**C, ST**C, SE**C, SC**C, SM**C, HR**C, HT**C, HE**C, HC**C, HF**C, HM**C, JE**C, JF**C, JC**C, JR**C, JT**C, LL**C, this field should be populated with 'CASH'.	If Classification Type IN ('OC**P*, OP**P*, FF**P*, FC**P*, SR**P, ST**P, SE**P, SC**P, SF**P, SM**P, HR**P, HT**P, HE**P, HC**P, HF**P, HM**P, IF**P, JE**P, JF**P, JC**P, JR**P, JT**P, LL**P) AND Delivery Type ≠ "PHYS" Then, Raise Error: [Delivery Type][4003] Does not match If Classification Type IN (OC**C*, OP**C*, FF**C*, FC**C*, SR**C, ST**C, SE**C, SC**C, SM**C, HR**C, HT**C, HE**C, HC**C, HF**C, HM**C, JE**C, JF**C, JC**C, JR**C, JT**C, LL**C) AND Delivery Type ≠ "CASH" Then, Raise Error: [Delivery Type][4003] Does not match	Delivery type = PHYS if the classification Type is equal to: <ul style="list-style-type: none"> OC**P*, OP**P*: Listed options FF**P*, FC**P*: Futures SR**P, ST**P, SE**P, SC**P, SF**P, SM**P: Swaps HR**P, HT**P, HE**P, HC**P, HF**P, HM**P: Non-listed and complex listed options IF**P: Spot JE**P, JF**P, JC**P, JR**P, JT**P: Forwards LL**P: Financing Delivery type = CASH if the classification Type is equal to: <ul style="list-style-type: none"> OC**C*, OP**C*: Listed options FF**C*, FC**C*: Futures SR**C, ST**C, SE**C, SC**C, SM**C: Swaps HR**C, HT**C, HE**C, HC**C, HF**C, HM**C: Non-listed and complex listed options JE**C, JF**C, JC**C, JR**C, JT**C: Forwards LL**C: Financing
[CON-570] [Investment decision identifier is missing]	Investment decision within firm	Field must be always populated where the entity deals on own account (i.e. value 'DEAL' populated in field "Trading capacity") and the firm does not act as a receiving firm (fields "Transmitting firm identification code for the buyer" or "Transmitting firm identification code for the seller" are not populated).	If Trading Capacity 1 = 1 (DEAL) AND Transmitting Firm ID For The Buyer/Seller = NULL AND Investment Decision Within Firm = NULL Then, Raise Error: [Investment Decision Within Firm][1001] Missing	The field "Investment Decision Within Firm" depends on the below: <ul style="list-style-type: none"> trading capacity 1 Buyer ID Seller ID Buyer/Seller Decision maker code

<p>[CON-571] [Investment decision identifier should not be populated in reports where the firm deals on a matched principal capacity or an any other capacity unless the decision maker field is populated with the LEI of the executing firm.]</p>	<p>Investment decision within firm</p>	<p>Field should not be populated in reports where the transmitting firm identification code is not populated for the buyer or seller (fields "Transmitting firm identification code for the buyer" and "Transmitting firm identification code for the seller") and the firm deals in a matched principal capacity (i.e. value 'MTCH' populated in field "Trading capacity") or any other capacity (i.e. value 'AOTC' populated in field "Trading capacity") unless the decision maker field is populated with the LEI of the executing entity.</p> <p>This rule should be interpreted as follows: Field "Investment decision within firm" should be left blank (not populated):</p> <ul style="list-style-type: none"> the transmitting firm identification code is not populated for the buyer (fields "Transmitting firm identification code for the buyer" is blank); and the transmitting firm identification code is not populated for the seller (field "Transmitting firm identification code for the seller" is blank); and the firm deals in a matched principal capacity or any other capacity (i.e. value 'MTCH' or 'AOTC' is populated in field "Trading capacity"); and any of LEIs populated in the buyer decision maker (field "Buyer decision maker code") is different from the LEI of the executing firm or field 12 is blank (no LEI); and any of LEIs populated in the seller decision maker (field "Seller decision maker code") is different from the LEI of the executing firm or field 21 is blank (no LEI) 	<p>If (Trading Capacity 1 = 2 (MTCH) OR Trading Capacity 1 = 3 (AOTC)) AND Transmitting Firm ID For The Buyer/Seller = NULL AND Buyer/Seller Decision Maker Code = Executing Entity ID (LEI) AND Investment Decision Within Firm = NULL Then, Raise Error: [Investment Decision Within Firm][1001] Missing</p>	<p>The field "Investment Decision Within Firm" depends on the below:</p> <ul style="list-style-type: none"> trading capacity 1 Buyer ID Seller ID Buyer/Seller Decision maker code
<p>[CON-573] [The national identification code does not include valid country code]</p>	<p>Investment decision within firm</p>	<p>If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date</p>	<p>If Investment Decision Within Firm Type = 1 (National ID) AND Investment Decision Within Firm has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Investment Decision Within Firm][4005] National identification code does not include valid country code</p>	<p>Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-574] [The format of the executing person code is incorrect]</p>	<p>Investment decision within firm</p>	<p>If the CONCAT code is used, the following characters are only allowed: Capital Latin letters, Numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th character are letters.</p> <p>In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters (A-Z), numbers (0-9) as well as "+" and "-" in case the identifier starts with "FI" and "-" when the identifier starts</p>	<p>If Investment Decision Within Firm Type = 1 (National ID) AND (Investment Decision Within Firm National ID Type = 1 (NIDN) OR Investment Decision Within Firm National ID Type = 2 (CCPT)) Then, If Investment Decision Within Firm ≠ (([A-Z]{2,2}[A-Z0-9]{1,33}) (F[A-Z0-9\-\+]{1,33})) (LV[A-Z0-9\-\+]{1,33})) Then, Raise: [Investment Decision Within Firm][3011] Wrong National ID code</p> <p>Else if Investment Decision Within Firm Type = 1 (National ID) AND Investment Decision Within Firm National ID Type = 3 (CONCAT) Then, If Investment Decision Within Firm ≠ ([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})</p>	<p>Check Investment Decision Within Firm format</p>

		with "LV". It can be a string of 3 to 35 characters, where first two characters are letters.	Then, Raise: [Investment Decision Within Firm][3011] Wrong National ID code	
[CON-572] [Investment decision identifier should not be populated in reports where the firm deals on a matched principal capacity or an any other capacity and the transmitting firm identification code is populated for the buyer and/or seller unless the decision maker field is populated with the LEI of the transmitting firm]	Investment decision within firm	Investment decision identifier should not be populated in reports where the firm deals in a matched principal capacity (i.e. value 'MTCH' populated in field "Trading capacity") or any other capacity (i.e. value 'AOTC' populated in field "Trading capacity") and the transmitting firm identification code is populated for the buyer and/or seller unless the decision maker field is populated with the LEI of the transmitting firm. This rule should be interpreted as follows: Field "Investment decision within firm" should be left blank (not populated) if: • the firm deals in a matched principal capacity (i.e. value 'MTCH' populated in field "Trading capacity") or any other capacity (i.e. value 'AOTC' populated in field "Trading capacity"); and one or both of the below conditions are true o the transmitting firm for the buyer (field "Transmitting firm identification code for the buyer") is populated and the value is different from any of LEIs populated in the buyer decision maker (field "Buyer decision maker code"); or o the transmitting firm for the seller (field "Transmitting firm identification code for the seller") is populated and the value is different from any of LEIs populated in the seller decision maker (field "Seller decision maker code").	If (Trading Capacity 1 = 2 (MTCH) OR Trading Capacity 1 = 3 (AOTC)) AND Transmitting Firm ID For The Buyer/Seller ≠ NULL AND Buyer/Seller Decision Maker Code = Transmitting Firm ID For The Buyer/Seller AND Investment Decision Within Firm = NULL Then, Raise Error: [Investment Decision Within Firm][1001] Missing	The field "Investment Decision Within Firm" depends on: <ul style="list-style-type: none">■ trading capacity 1■ Buyer ID■ Seller ID■ Buyer/Seller Decision maker code
[CON-580] [Country code is not valid for the trade date]	Country of the branch responsible for the person making the investment decision	If populated, it should be an ISO 3166 country code that was valid at the trading date.	If Country Of Investor DOES NOT exist in referential Then, Raise Error: [Country Of Investor][2003] Wrong Country code	Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search
[CON-590] [The national identification code does not include valid country code]	Execution within firm	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	If Execution Within Firm Type = 1 (National ID) AND Execution Within Firm has 2 first characters NOT IN ISO 3166 Country Code , Then Raise Error: [Execution Within Firm][4005] National identification code does not include valid country code	Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search

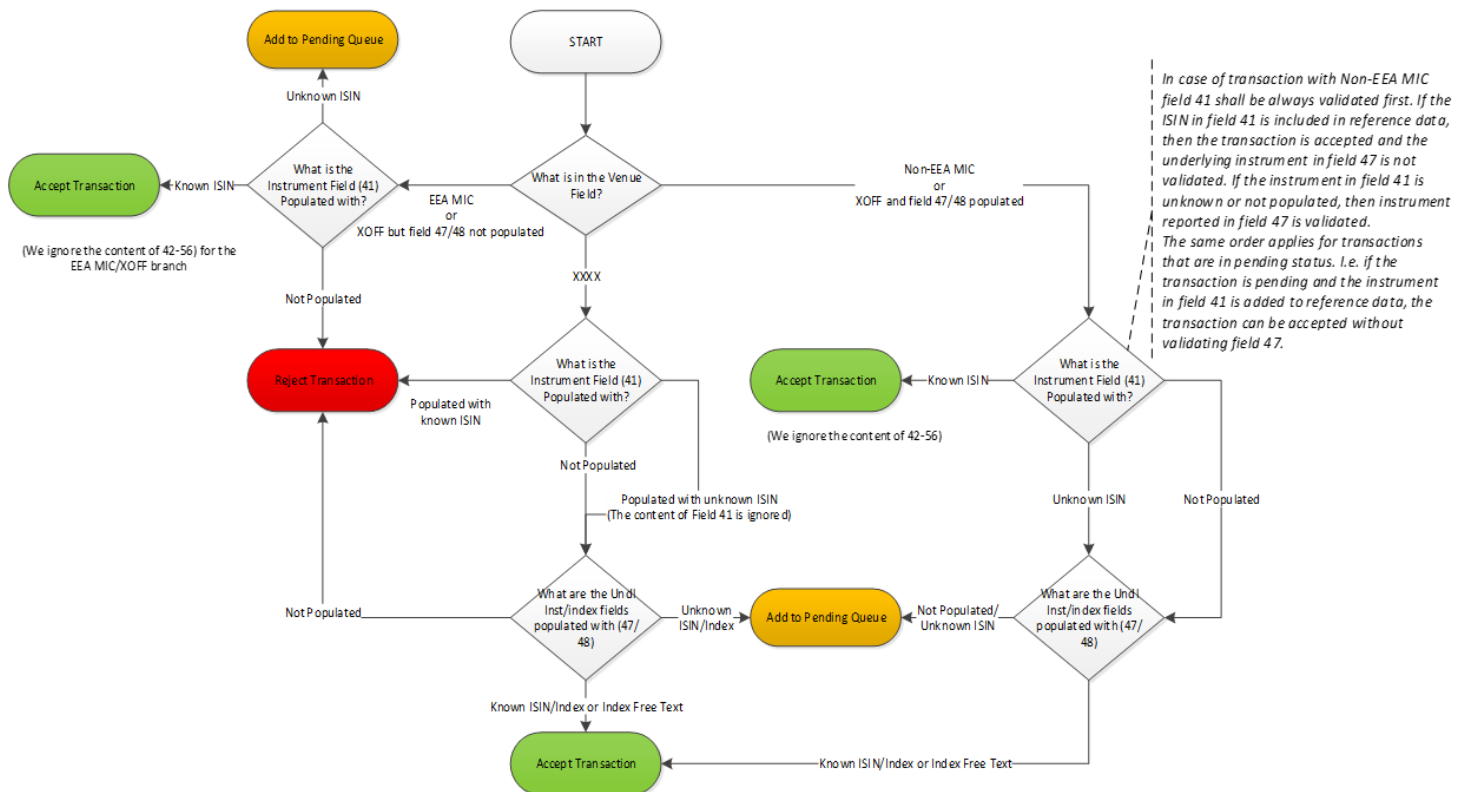
<p>[CON-591] [The format of the executing person code is incorrect]</p>	<p>Execution within firm</p>	<p>If the CONCAT code is used, the following characters are only allowed: Capital Latin letters, Numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters (A-Z), numbers (0-9) as well as "+" and "-" in case the identifier starts with "FI" and "-" when the identifier starts with "LV". It can be a string of 3 to 35 characters, where first two characters are letters.</p>	<p>If Execution Within Firm Type = 1 (National ID) AND (Execution Within Firm National ID Type = 1 (NIDN) OR Execution Within Firm National ID Type = 2 (CCPT)) Then, If Execution Within Firm ≠ ([[A-Z]{2}[A-Z0-9]{1,33}) (FI[A-Z0-9\-\+]{1,33}) (LV[A-Z0-9\-\+]{1,33})) Then, Raise: [Execution Within Firm][3011] Wrong National ID code Else if Execution Within Firm Type = 1 (National ID) AND Execution Within Firm National ID Type = 3 (CONCAT) Then, If Execution Within Firm ≠ ([A-Z]{2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}) Then, Raise: [Execution Within Firm][3011] Wrong National ID code</p>	<p>Check Execution Within Firm format</p>
<p>[CON-600] [Country code is not valid for the trade date]</p>	<p>Country of the branch supervising the person responsible for the execution</p>	<p>If populated, it should be an ISO 3166 country code that was valid at the trading date.</p>	<p>If Country Of Executor DOES NOT exist in referential Then, Raise Error: [Country Of Executor][2003] Wrong Country code</p>	<p>Check if country code is valid according to ISO 3166 https://www.iso.org/obp/ui/fr/#search</p>
<p>[CON-610] [Waiver indicator is inconsistent with trading venue]</p>	<p>Waiver indicator</p>	<p>This field should NOT be populated where: 1. Field "Venue" is 'XOFF', 'XXXX' or a non-EEA venue</p>	<p>If (Venue = "XXXX" OR Venue = "XOFF" or Venue IS NOT EEA) AND Waiverindicator ≠ NULL Then, Raise Error: [Waiverindicator][1002] Please do not fill, unexpected value</p>	<p>Waiver indicator should be empty if the Venue is equal to:</p> <ul style="list-style-type: none"> ■ XXXX ■ XOFF ■ non-EEA
<p>[CON-640] [Commodity derivative indicator is missing]</p>	<p>Commodity derivative indicator</p>	<p>Field is mandatory for commodity derivative transaction where the instrument reported in field "Instrument identification code" is classified in instrument reference data as commodity derivative (i.e. field "Executing entity identification code" in instrument reference data is populated with 'true').</p>	<p>If Classification Type IN (EY***T, CI**C*, CE**C*, CP**C*, DS***T, DE***T, RWT***, RFT***, OC**T**, OP**T**, FC****, ST****, HT****, IT****, JT****, KT****, LL****, TT****, TIT***, TBT***) AND CommodityDerivativeIndicator = NULL Then, Raise Error: [CommodityDerivativeIndicator][1001] Missing If Classification Type IN (OPAFPS, OCAFPS, EY***I, EY***S) AND CommodityDerivativeIndicator = NULL Then, Raise Warning: [CommodityDerivativeIndicator][1032] When Classification Type = OPAFPS or OCAFPS or EY***I or EY***S , please check if underlying instrument is a commodity.</p>	<p>Commodity derivative indicator should not be empty if the classification type is equal to:</p> <ul style="list-style-type: none"> ■ EY***T: Equities (Structured instruments (participation)) ■ CI**C*, CE**C*, CP**C*: Collective investment vehicles ■ DS***T, DE***T: Debt instruments ■ RWT***, RFT***: Entitlement ■ OC**T**, OP**T**: Listed options ■ FC****: Futures ■ ST****: Swaps ■ HT****: Non-listed and complex listed options ■ IT****: Spot (Commodities) ■ JT****: Forwards ■ KT****: Strategies(Commodities) ■ LL****: Financing(Loan Lease) ■ TT****, TIT***, TBT***: Referential instruments

3. SATURN FIELDS

3.1 RULES FOR THE INSTRUMENT VALIDATION

This section describes specific rules for instrument validation.

The diagram below presents a summary of the instrument validation algorithm:



The key differentiator for the instrument validation is the MIC code populated in field VENUE.

The below scenarios are applicable:

- 1) The reported MIC code is an EEA trading venue or a systematic internaliser or 'XOFF', but fields 'Underlying instrument code'/'Underlying index name' are not populated.
It is expected that the field 'Instrument identification code' is populated with an instrument that is present in the instrument reference data, whereas the fields 'Instrument full name' – 'Delivery type' are not applicable;
- 2) The reported MIC code is a non-EEA trading venue or 'XOFF' and fields 'Underlying instrument code'/'Underlying index name' are populated:
 - a) if the instrument populated in field 'Instrument identification code' is present in the reference data, fields 'Instrument full name' – 'Delivery type' are not applicable;
 - b) if the field 'Instrument identification code' is not populated or is populated with an instrument that is not present in the reference data, then the fields 'Instrument full name' – 'Delivery type' are applicable and the underlying instrument (field 'Underlying instrument code' or 'Underlying index name') must be populated; in particular, the instrument populated in field 'Underlying instrument code' must be present in the reference data;

- 3) The reported MIC code is 'XXXX' – the fields 'Instrument full name'-'Delivery type' are applicable and the underlying instrument (field 'Underlying instrument code' or 'Underlying index name') must be populated. Field 'Instrument identification code' is optional and is ignored in the validation process.

3.2 TO REPORT OR NOT TO REPORT TRANSACTIONS

Below are more details about when you should or should not report transactions and when you should use the venue "XOFF" or the venue "XXXX":

1. **Venue = XOFF** (for an OTC transaction on an instrument which is listed on a trading venue then MIC)
 - a. Cash products (bonds OR stocks)
 - Field Security ID = instrument ISIN code
 - Field Underlying instrument code = empty
 - b. Cash products (structured products, etc.)
 - Field Security ID = instrument ISIN code
 - Field Underlying instrument code = ISIN code of the underlying. However, it is not obligatory to put it as long as SECURITYID is filled.
 - c. Derivative products:
 - Field Security ID = instrument ISIN code
 - Field Underlying instrument code = ISIN code of the underlying. However, it is not obligatory to put it as long as SECURITYID is filled.

2. **Venue = XXXX** (For an OTC transaction on an instrument which is not listed on a trading venue then MIC = XXXX)
 - a. Cash products (bonds OR stocks)
 - Field Security ID = empty (no SECURITYID)
 - Field Underlying instrument code = Security ID
 - b. Cash products (structured product,...)
 - Field security ID = empty (no SECURITYID)
 - Field Underlying instrument code = ISIN code of underlying
 - c. Derivative product:
 - Field security ID = empty (no SECURITYID)
 - Field Underlying instrument code = ISIN code of underlying

3. If the Security ID does not exist in ESMA, and the underlying does not exist in ESMA, and the Security ID is in non-Euronext format, then do not report.

4. SATURN FIELDS

The table below provides more details about mandatory, conditional and optional fields within Saturn.

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

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

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

DOCUMENT HISTORY

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

REQUIRED APPROVER SIGNOFF

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