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PREFACE

PURPOSE

The purpose of this document is to provide clients with a description of the Saturn conformance test, with scenarios for functional data conformance for both EU and UK MIFID II transaction reporting

The revised version of MiFID I ("MiFID II") and the Markets in Financial Instruments Regulation as both have been amended and transposed into the laws of the United Kingdom pursuant to the European Union (Withdrawal) Act 2018 and the European Union (Withdrawal Agreement) Act 2020, are collectively referred to as "UK MiFID II" and have been effective since January 1, 2021.. All the below mentioned test scenarios are applicable to both EU and UK clients.

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

Note that this document contains references to EU non-legislative material (for example the ESMA guidelines). The FCA considers that such material remains relevant in the UK post-Brexit.

TARGET AUDIENCE

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

WHAT'S NEW?

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

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	24 Nov 2020	Euronext	Initial Version
2.0	6 Aug 2021	Euronext	APA Conformance Test
2.1	2 Dec 2021	Euronext	Added a reference on UK onshored regulation.

ASSOCIATED DOCUMENTS

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

■ Euronext Global Reporting Solution – Saturn Interface User Guide

■ Euronext-Saturn-Web_Services_specifications

■ Saturn Error Codes and Reporting types

CONTENTS

1. OVERVIEW OF TESTS

The clients should test all the services that they use.

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

TESTS			Trading Member at Euronext		Not Euronext Trading Member	
			OPTION	STATUS	OPTION	STATUS
GUI (Updating transactions manually in the GUI)	**Instruments listed on Euronext Markets**	Update (Status = ENX To be Completed)	Optional		Not applicable	
		Amend (Euronext internal transactions)	Optional		Not applicable	
	Reporting on instruments not listed on Euronext	Create new transaction	Optional		Optional	
		Amend	Optional		Optional	
		Cancel	Optional		Optional	
If the The client uses CSV File (GUI Upload)	**Instruments listed on Euronext Markets**	New transactions	Mandatory		Not applicable	
		Update	Mandatory		Not applicable	
		Cancel	Mandatory		Not applicable	
		Recovery	Optional		Not applicable	
	Reporting on instruments not listed on Euronext	Create new transactions	Mandatory		Mandatory	
		Update	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
		Recovery	Optional		Optional	
If the The client uses API	**SubmitTX instruments listed on Euronext Markets**	Amend	Mandatory		Not applicable	
		Cancel	Mandatory		Not applicable	
	SubmitTX Reporting on instruments not listed on Euronext	New transactions	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	File Upload Instruments listed on Euronext Markets File Upload Reporting on instruments not listed on Euronext	Amend	Mandatory		Not applicable	
		Cancel	Mandatory		Not applicable	
		New transactions	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	GetTX		Mandatory		Mandatory	
Reporting based on CFI code for ARM / APA trades	**Cash products**	**Equities**	Optional		Optional	
		Debt instruments	Optional		Optional	
		Collective investment vehicles	Optional		Optional	
		Spot	Optional		Optional	

		Financing	Optional		Optional	
		Referential instruments	Optional		Optional	
	Derivative products	**Entitlement (rights)**	Optional		Optional	
		Listed options	Optional		Optional	
		Futures	Optional		Optional	
		Swaps	Optional		Optional	
		Non-listed and complex listed options	Optional		Optional	
		Forwards	Optional		Optional	
		Strategies	Optional		Optional	
		Others (miscellaneous)	Optional		Optional	
If the The client uses OTC (ARM APA Indicator = 4)	**GUI (Updating transactions manually in the GUI)**	**Create new transaction**	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	File (GUI Upload)	**Create new transaction**	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	API	**Create new transaction**	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	

TESTS			**APA The client**	
			OPTION	STATUS
GUI (Updating transactions manually in the GUI)	**APA trade**	Create new transaction	Optional	
		Amend	Optional	
		Cancel	Optional	
If the The client uses CSV File (GUI Upload)	**APA trade**	Create new transaction	Mandatory	
		Update	Mandatory	
		Cancel	Mandatory	
If the The client uses API	**SubmitTX for APA trade**	Create new transaction	Mandatory	
		Amend	Mandatory	
		Cancel	Mandatory	
	CSV File Upload for APA trade	New transactions	Mandatory	
		Amend	Mandatory	
		Cancel	Mandatory	
	GetTX for APA trade		Mandatory	

2. ARM CONFORMANCE TEST (APA/ARM INDICATOR = 1):

2.1 GUI (Updating Transactions Manually IN THE GUI)

2.1.1 ARM Euronext transactions (Origin Optiq)

2.1.1.1 Update (Status = ENX To be Completed)

Prerequisites:

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

Instructions:

    a.   Update the transaction and complete the missing fields.

        The missing field for transactions executed on a venue should be provided, as per ESMA/FCA guidelines. This means that all mandatory fields need to be properly populated.

    b.   Transactions submitted are sent to the NCA.

Success Criteria:

    a.   The client confirms that the status of the transaction changes to *Checked & Ready*.

    b.   Transactions submitted are accepted by the NCA.

2.1.1.2 Amend (Euronext internal transactions)

Instructions:

    a.   Update a transaction that has status *Checked & Ready* or *Accepted*. The client can change one of the fields that was previously provided and replace or update the value and resend the transaction.

        For example, one of the following fields may be updated:

        ■   Update Buyer / Seller code

        ■   Update Execution Decision Within Firm

        ■   Update Investment Decision Within Firm

    b.   Transactions submitted are sent to the NCA.

Success Criteria:

    a.   The client confirms that the status of the transaction changes to *Checked & Ready*.

    b.   Transactions submitted are accepted by the NCA.

2.1.1.3   Cancel

Instructions:

a.   Cancel the transaction directly in the GUI. The client should choose a transaction that has the status *Checked & Ready* or a transaction that is *Accepted* by the NCA.

b.   Transactions submitted are sent to the NCA.

Success Criteria:

a.   The client confirms that the status of the transaction changes to *Cancel* or *Cancel Accepted* in the case of a transaction that was *Accepted* by the NCA.

b.   Cancellation is received by the NCA.

2.1.2   ARM Non-Euronext Transaction

2.1.2.1   Create new transaction

Instructions:

a.   Create a new transaction as per ESMA/FCA guidelines and provide all mandatory fields for each transaction.

b.   Transactions submitted are sent to the NCA.

Success Criteria:

a.   The client confirms that the status of the transaction changes to *Checked & Ready*.

b.   Transactions submitted are accepted by the NCA.

2.1.2.2   Amend

Instructions:

a.   Update a transaction that has status *Checked & Ready* or *Accepted*. The client can change one of the fields that was previously provided and replace or update the value and resend the transaction.

For example:

■   Update Price

■   Update Trade ID

■   Update Venue

■   Update Buyer Seller

b.   Transactions submitted are sent to the NCA.

Success Criteria:

    a.   The client confirms that the status of the transaction changes to *Checked & Ready*.

    b.   Transactions submitted are accepted by the NCA.

2.1.2.3   Cancel

Instructions:

    a.   Cancel the transaction directly in the GUI. The client should choose a transaction that has the status *Checked & Ready* or a transaction that is *Accepted* by the FCA.

    b.   Transactions submitted are sent to the NCA.

Success Criteria:

    a.   Transaction status changes to *Cancel* or *Cancel Accepted* in the case of a transaction that was *Accepted* by the NCA.

    b.   Cancellation is received by the NCA.

2.2   FILE (GUI UPLOAD)

2.2.1   ARM Euronext transaction

2.2.1.1   Create new transactions

Instructions:

    a.   Create a .csv file with all mandatory columns and fields/values as specified in **template_saturn_reporting_apa_arm** (sheet template ARM). Upload file with Action = 1.

           Missing fields for transactions executed on a venue should be provided, as per ESMA/FCA guidelines. This means that all mandatory fields need to be properly populated.

template_saturn_re porting_apa_arm.xls

    b.   Transactions submitted are sent to the NCA.

Success Criteria:

    a.   File is uploaded successfully.

    b.   Transactions submitted are accepted by the NCA.

2.2.1.2　Update

Instructions:

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

       Fields that may be updated:

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

    b.　Transactions submitted are sent to the NCA.

Success Criteria:

    a.　File is uploaded successfully.

    b.　Transactions submitted are accepted by the NCA.

2.2.1.3　Cancel

Instructions:

    a.　Take the file uploaded in step 1. Change field Action to value 3 (Action = 3). Upload the file.

    b.　Transactions cancelled are sent to the NCA.

Success Criteria:

    a.　File is uploaded successfully: all transactions are processed and all transactions have status *Cancelled*. When an accepted transaction is cancelled the response should be *Cancel Accepted*.

    b.　Cancellation is received by the NCA.

2.2.1.4　Recovery

Prerequisites

The Notice below gives more details about the archive of transactions in Saturn.
IT Documentation by product | Connect (euronext.com)

File Name: MIFID II SATURN NEW TRANSACTION RECOVERY FEATURE – CANCEL AND REPLACE.PDF

Instructions:

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

Below is the list of MANDATORY fields for every file upload:

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

b.   Transactions submitted are sent to the NCA.

Success Criteria:

a.   File is uploaded successfully: all transactions are processed and all transactions have status *Checked & Ready*.

b.   Transactions submitted are accepted by the NCA.

2.2.2   ARM Non-Euronext Transaction

2.2.2.1   ARM Non-Euronext Transaction

Instructions:

a.   Create a .csv file with all mandatory columns and fields/values as specified in **template_saturn_reporting_apa_arm** (sheet template ARM). Upload file with Action = 1.

b.   Transactions submitted are sent to the NCA.

Success Criteria:

a.   File is uploaded successfully.

b.   Transactions submitted are accepted by the NCA.

2.2.2.2   Update

Instructions:

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

Fields that may be updated:

- ■   Update Price
- ■   Update Trade ID
- ■   Update Quantity

b.   Transactions submitted are sent to the NCA.

Success Criteria:

a.   File is uploaded successfully.

b.   Transactions submitted are accepted by the FCA.

2.2.2.3   Cancel

Instructions:

a.   Take the file uploaded in step 1. Change the field Action to value 3 (Action = 3). Upload the file.

b.   Cancelled transactions are sent to the NCA.

Success Criteria:

a.   File is uploaded successfully: all transactions are processed and all transactions have status Cancelled. When an Accepted transaction is cancelled the response should be *Cancel Accepted*.

b.   Cancelled transactions are accepted by the NCA.

2.2.2.4   Recovery

Instructions:

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

Below is the list of MANDATORY fields for every file upload:

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

b.   Transactions submitted are sent to the NCA.

Success Criteria:

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

a.   File is uploaded successfully: all transactions are processed and all transactions have status *Checked & Ready*.

b.   Transactions submitted are accepted by the NCA.

2.3　API

Prerequisites:

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

2.3.1　SubmitTX ARM Euronext transaction

2.3.1.1　Amend

Instructions:

> **a.** The client submits a *SubmitTX* to update a transaction report: set tradereport=2 with the fields received from Optiq, with all mandatory and conditional EU/UK MiFID II fields properly populated
>
> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **a.** The client confirms that the status of the transaction changes to *Checked & Ready*.
>
> **b.** Transactions submitted are accepted by the NCA.

2.3.1.2　Cancel

Instructions:

> **a.** The client submits a SubmitTX to cancel the transaction report: set tradereport=3 with the fields received from Optiq with all mandatory and conditional EU/UK MiFID II fields properly populated.
>
> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **a.** The client confirms that the status of the transaction changes to Cancelled.
>
> **b.** Cancelled transactions are received by the NCA.

2.3.2　SubmitTX ARM Non-Euronext Transaction

2.3.2.1　New transactions

Instructions:

   a. The client submits a *SubmitTX* to add a new transaction report: set tradereport=1 with all mandatory and conditional EU/UK MiFID II fields properly populated in order to create a new transaction.

   b. Transactions submitted are sent to the NCA.

Success Criteria:

   a. The client confirms that the status of the transaction changes to *Checked & Ready*.

   b. Transactions submitted are accepted by the NCA.

2.3.2.2   Amend

Instructions:

   a. Th client submits a SubmitTX to update a transaction report: set tradereport=2 with all mandatory or conditional EU/UK MiFID II field in the transaction except executing firm.

      ■ Update the price

      ■ Update trade ID

      ■ Update Venue

      ■ Update Buyer Seller

   b. Transactions submitted are sent to the NCA.

Success Criteria:

   a. The client confirms that the status of the transaction changes to *Checked & Ready*.

   b. Transactions submitted are accepted by the NCA.

2.3.2.3   Cancel

Instructions:

   a. The client submits a *SubmitTX* to cancel the transaction report: set tradereport=3

   b. Transactions submitted are sent to the NCA.

Success Criteria:

   a. The client confirms that the status of the transaction changes to Cancelled.

   b. Cancelled transactions are received by the NCA.

2.3.3   File Upload ARM Euronext transaction

2.3.3.1   Amend

Instructions:

    a. The client submits a CSV *File Upload* to update a transaction report with the fields received from Optiq with all mandatory and conditional UK MiFID II fields properly populated.

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    a. The client confirms that the status of the transaction changes to *Checked & Ready*.

    b. Transactions submitted are accepted by the NCA.

2.3.3.2 Cancel

Instructions:

    a. The client submits a CSV File Upload to cancel the transaction report with the fields received from Optiq with all mandatory and conditional EU/UK MiFID II fields properly populated.

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    a. The client confirms that the status of the transaction changes to Cancelled.

    b. Cancelled transactions are received by the NCA.

2.3.4 File Upload ARM Non-Euronext Transaction

2.3.4.1 New transaction

Instructions:

    a. The client submits a CSV *File Upload* to add a new transaction report with all mandatory and conditional EU/UK MiFID II fields properly populated in order to create new transaction.

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    a. The client confirms that the status of the transaction changes to *Checked & Ready*.

    b. Transactions submitted are accepted by the NCA.

2.3.4.2 Amend

Instructions

    a. The client submits a CSV *File Upload* to update a transaction report with all mandatory or conditional EU/UK MiFID II fields in the transaction except executing firm:

        ■ Update Price

- ■ Update trade ID
- ■ Update Venue
- ■ Update Buyer Seller

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    c. The client confirms that the status of the transaction changes to *Checked & Ready*.

    d. Transactions submitted are accepted by the NCA.

2.3.4.3 Cancel

Instructions:

    a. The client submits a CSV File Upload to cancel the transaction report.

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    a. The client confirms that the status of the transaction changes to Cancelled.

    b. Cancelled transactions are received by the NCA.

2.3.5 GetTX

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

Instructions:

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

Success Criteria:

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

3.   APA TRADE CONFORMANCE TEST (APA/ARM INDICATOR = 2):

3.1   GUI (Updating APA Trades Manually in the GUI)

3.1.1   Create new APA trade

Instructions:

Create a new APA trade and provide all mandatory and conditional EU/UK MiFID II fields properly populated.

Success Criteria:

    a.   The client confirms that the status of the APA trade changes to *Checked & Ready*.

    b.   The full trade message is published according to the deferral publication rules for APA in the MDG (Market Data Gateway).

3.1.2   Amend

Instructions:

Update an existing APA trade that has the status *Failed*.

The client can change one of the fields that was previously provided and replace or update the value and resend the trade. For example:

- Update Price
- Update Quantity
- Update Venue

Success Criteria:

    a.   The client confirms that the status of the APA trade changes to Checked & Ready.

    b.   The full trade message is published according to the deferral publication rules for APA in the MDG.

3.1.3   Cancel

Instructions:

Cancel an existing APA trade directly in the GUI. The client should choose a trade that has the status *Checked & Ready* or *Failed*.

Success Criteria:

    a.   The client confirms that the status of the APA trade changes to Cancel.

b. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.2   FILE UPLOAD (GUI UPLOAD)

3.2.1   Create new APA trade

Instructions:

a. Create a .csv file with all mandatory and conditional UK MiFID II fields properly populated as specified in **template_saturn_reporting_apa_arm** (sheet template APA). Upload file with Action = 1.

template_saturn_re
porting_apa_arm.xls

b. Upload the CSV file in Saturn.

Success Criteria:

a. The client confirms that the file has been uploaded successfully in Saturn.

b. The status of the APA trade changes to Checked & Ready.

c. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.2.2   Amend

Instructions:

a. Take the file uploaded in step 1. Change values and submit file using Action = 2. Fields that may be updated:

- Update Price

- Update Quantity

- Update Venue

b. Upload the CSV file in Saturn

Success Criteria:

a. The client confirms that the file has been uploaded successfully in Saturn.

b. The status of the APA trade changes to Checked & Ready.

c. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.2.3   Cancel

Instructions:

    a. Take the file uploaded in step 1. Change field Action to value 3 (Action = 3).

    b. Upload the CSV file in Saturn.

Success Criteria:

    a. The client confirms that the file has been uploaded successfully in Saturn.

    b. The status of the APA trade changes to Cancel.

    c. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.3   API

3.3.1   SubmitTX

3.3.1.1   Create new APA trade

Instructions:

The client submits a "SubmitTX" to add a new APA trade: set tradereport=1 with all mandatory and conditional EU/UK MiFID II fields properly populated.

Success Criteria:

    a. the status of the APA trade changes to *Checked & Ready*.

    b. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.3.1.2   Amend

Instructions:

The client submits a SubmitTX to update an existing APA trade: set tradereport=2 with all mandatory or conditional UK MiFID II field properly populated.

Fields that may be updated:

    ■ Update Price

    ■ Update Quantity

    ■ Update Venue

Success Criteria:

    a. The status of the APA trade changes to *Checked & Ready*.

b. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.3.1.3 Cancel

Instructions:

The client submits a "SubmitTX" to cancel an existing APA trade: set tradereport=3

Success Criteria:

a. The status of the APA trade changes to Cancel.

b. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.3.2   FILE UPLOAD (API Upload)

3.3.2.1 New APA trade

Instructions:

The client submits a CSV *File Upload* via API to add a new APA Trade with all mandatory and conditional UK MiFID II fields properly populated.

Success Criteria:

a. The client confirms that the CSV file has been uploaded successfully in Saturn.

b. The status of the APA trade changes to Checked & Ready.

c. The full trade message is published according to the deferral publication rules for APA in the MDG .

3.3.2.2 Amend

Instructions:

The client submits a CSV *File Upload* via API to update an existing APA trade with all mandatory or conditional EU/UK MiFID II fields.

Success Criteria:

a. The client confirms that the file has been uploaded successfully in Saturn.

b. The status of the APA trade changes to *Checked & Ready*.

c. The full trade message is published according to the deferral publication rules for APA in the MDG.

3.3.2.3   Cancel

Instructions:

The client submits a CSV *File Upload* via API to cancel an APA trade.

Success Criteria:

- **a.** The client confirms that the file has been uploaded successfully in Saturn.
- **b.** The status of the APA trade changes to *Cancel*.
- **c.** The full trade message is published according to the deferral publication rules for APA in the MDG.

3.3.3   GetTX

This function should be used by the client to retrieve APA trade details and statuses from Saturn.

Instructions:

The client submits a GetTX in order to retrieve an APA trade details and statuses already present on Saturn using a filter.

Success Criteria:

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

4. REPORTING BASED ON CFI CODE FOR ARM/APA TRADES

Saturn authorises reporting for all the following reporting types:

- **Cash Products:**
  - Equities
  - Debt instruments
  - Collective investment vehicles
  - Spot cash
  - Financing
  - Referential instruments

- **Derivatives Products:**
  - Entitlement (rights)
  - Listed options
  - Futures
  - Swaps
  - Non-listed and complex listed options
  - Forwards
  - Strategies
  - Others (miscellaneous)

The referential used by Saturn to check the status of the Instrument (ISIN, SecurityID) is the ESMA (European Securities and Markets Authority and FCA Referential Database:
https://registers.esma.europa.eu/publication/searchRegister?core=esma_registe rs_fir ds

If the instrument exists in the ESMA/FCA Referential Database, the client must fill the field

"**Security ID**" to report the transaction.

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

4.1   Cash Products

4.1.1   Equities

Instructions:

a.   The client completes the mandatory and conditional UK 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 ISIN /Security ID does not exist, or does not exist in the ESMA /FCA referential, the table below provides more detail about how to report all the types of Equity instruments according to the CFI code:

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

M = mandatory; O = optional

b.   Transactions submitted are sent to the FCA.

Success Criteria:

c.   The client confirms that the status of the transaction changes to *Checked & Ready*.

d.   Transactions submitted are accepted by the FCA.

4.1.2   Debt instruments

Instructions:

a. The client completes the mandatory and conditional UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/ FCA referential, the table below provides more detail about how to report all the types of Debt instruments according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front pay-ment	Up-front pay-ment curr-ency	Instr u-ment full name	Instr u-ment classi ficati on	Notio nal curr-ency 1	Price multi-plier	Under -lying instru ment code	Under -lying index name	Term of the under -lying index	Mat-urity date	Deliv ery 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-termnotes	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

Depositary receipts on debt instruments	**DD******	O	O	O	M	M	O	M	M	O	O	M	M
Miscellaneous	**DM******	O	O	O	M	M	O	M	M	O	O	M	M

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

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    c. The client confirms that the status of the transaction changes to *Checked & Ready*.

    d. Transactions submitted are accepted by the NCA.

4.1.3 Collective Investment Vehicles

Instructions:

    a. The client completes the mandatory and conditional EU/UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA /FCA referential, the table below provides more detail about how to report all the types of Collective Investment Vehicle instruments according to the CFI code:

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

M = mandatory; O = optional;

> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **c.** The client confirms that the status of the transaction changes to *Checked & Ready*.

> **d.** Transactions submitted are accepted by the NCA.

4.1.4 Spot

Instructions:

> **a.** The client completes the mandatory and conditional UK MiFID II fields for a transaction on one of the following types of Spot:
>
> ■ Foreign exchange

- Commodities

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

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

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

b. Transactions submitted are sent to the NCA.

Success Criteria:

c. The client confirms that the status of the transaction changes to *Checked & Ready*.

d. Transactions submitted are accepted by theNCA.

4.1.5   Financing

Instructions:

a. The client completes the mandatory and conditional EU/UK MiFID II fields for a transaction on one of the following types of Financing:

- Loan Lease
- Repos
- Securities lending

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

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

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

b. Transactions submitted are sent to the NCA.

Success Criteria:

a. The client confirms that the status of the transaction changes to *Checked & Ready*.

b.   Transactions submitted are accepted by the NCA.

4.1.6   Referential instruments

Instructions:

a.   The client completes the mandatory and conditional EU/UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/ FCA referential, the table below provides more detail about how to report all the types of Referential instruments according to the CFI code:

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

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

> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **c.** The client confirms that the status of the transaction changes to *Checked & Ready*.
>
> **d.** Transactions submitted are accepted by the NCA.

4.2   Derivative Products:

4.2.1   Entitlements (rights)

Instructions:

> **a.** The client completes the mandatory and conditional EU/UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/FCA referential, the table below provides more detail about how to report all the types of Entitlements according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Expiry date	Delivery type
AllotmentRights	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
PurchaseRights	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	AM	M	M
Warrants	RWM***	O	O	O	M	M	O	M	M	O	O	M	M	M	M	O	M

Mini FutureCerts	**RF******	O	O	O	M	M	O	M	M	O	O	M	M	M	M	O	M
Depositary Receipts onEnts.	**RD******	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M
Miscellaneous	**RM******	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M

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

b.　Transactions submitted are sent to the NCA.

Success Criteria:

a.　The client confirms that the status of the transaction changes to *Checked & Ready*.

b.　Transactions submitted are accepted by the NCA.

4.2.2　Listed Options

Instructions:

a.　The client completes the mandatory and conditional UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/ FCA referential, the table below provides more detail about how to report all the types of Listed Options according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Expiry date	Delivery type
Baskets	**O**B****	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Stock-equities	**O**S****	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Debt	**O**D****	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Commodities	**O**T****	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M

Currencies	**O**C****	O	O	O	M	M	M	M	M	M	O	O	M	M	M	M	M	M
Indices	**O**I****	O	O	O	M	M	O	O	M	O	M	M	M	M	M	M	M	M
Futures	**O**F****	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Options	**O**O****	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Swaps	**O**W****	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M

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

b. Transactions submitted are sent to the NCA.

Success Criteria:

a. The client confirms that the status of the transaction changes to *Checked & Ready*.

b. Transactions submitted are accepted by the NCA.

4.2.3   Futures

Instructions:

a. The client completes the mandatory and conditional EU/UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/ FCA referential, the table below provides more detail about how to report all the types of futures products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Expiry date	Delivery type
Baskets	**FFB***	O	O	O	M	M	O	O	M	M	O	O	M	M
Stock-equities	**FFS***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Debt	**FFD***	O	O	O	M	M	O	N/A	M	M	O	O	M	M

Currencies	**FFC***	O	O	O	M	M	M	M	M	M	O	O	M	M
Indices	**FFI***	O	O	O	M	M	O	O	M	O	M	M	M	M
Options	**FFO***	O	O	O	M	M	O	O	M	M	O	O	M	M
Futures	**FFF***	O	O	O	M	M	O	O	M	M	O	O	M	M
Swaps	**FFW***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Interest Rates	**FFN***	O	O	O	M	M	M	N/A	M	O	M	O	M	M
Stock Dividends	**FFV***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Miscellaneous	**FFM***	O	O	O	M	M	O	O	M	M	O	O	M	M

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

b. Transactions submitted are sent to the NCA.

Success Criteria:

a. The client confirms that the status of the transaction changes to *Checked & Ready*.

b. Transactions submitted are accepted by the NCA.

4.2.4   Swaps

Instructions:

a. The client completes the mandatory and conditional EU/UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/FCA referential, the table below provides more detail about how to report all types of swaps products according to the CFI code:

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

TYPE	CFI Construct														
Commodities – Total Return	ST*T**	O	O	O	M	M	O	N/A	M	M	O	O	O	M
Commodities - CFD	ST*C**	O	O	O	M	M	O	N/A	M	M	O	O	O	M
Equity – Total Return	SE*T**	O	O	O	M	M	O	N/A	M	M	O	O	O	M
Equity - CFD	SE*C**	O	O	O	M	M	O	O	M	M	O	O	O	M
Credit – Total Return	SC*T**	O	M	M	M	M	O	N/A	M	M	O	O	O	M
Credit - CDS	SC*C**	O	M	M	M	M	O	N/A	M	M	O	O	O	M
Miscellaneous	SM****	O	O	O	M	M	O	O	M	M	O	O	O	M

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

b. Transactions submitted are sent to the NCA.

Success Criteria:

a. The client confirms that the status of the transaction changes to *Checked & Ready*.

b. Transactions submitted are accepted by the NCA.

4.2.5 Non-listed and complex listed options

Instructions:

a. The client completes the mandatory and conditional EU/UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/FCA referential, the table below provides more detail about how to report all types of non-listed and complex listed options products according to the CFI code:

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

Foreign exchange	**HF******	O	O	O	M	M	M	M	M	M	O	O	M	M	M	M	M	M
Miscellaneous	**HM******	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M

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

> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **a.** The client confirms that the status of the transaction changes to *Checked & Ready*.
>
> **b.** Transactions submitted are accepted by the NCA.

4.2.6   Forwards

Instructions:

> **a.** The client completes the mandatory and conditional EU UK 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 ISIN / Security ID does not exist, or does not exist in the ESMA/ FCA referential, the table below provides more detail about how to report all the types of forwards products according to the CFI code:

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

R Rates - Spreadbet	**JR**S***	O	O	O	M	M	M	N/A	M	M	O	O	O	M
R Rates - Forward	**JR**F***	O	O	O	M	M	M	N/A	M	M	O	O	O	M
T Commodities - CFD	**JT**C***	O	O	O	M	M	O	N/A	M	M	O	O	O	M
T Commodities -Forward	**JT**F***	O	O	O	M	M	O	N/A	M	M	O	O	O	M

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

    b. Transactions submitted are sent to the NCA.

Success Criteria:

    a. The client confirms that the status of the transaction changes to *Checked & Ready*.

    b. Transactions submitted are accepted by the NCA.

4.2.7   Strategies

Prerequisites:

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

Instructions:

    a. The client completes the mandatory and conditional EU/UK MiFID II fields for a transaction on one of the following types of Strategies:

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

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

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Maturity date	Expiry date	Delivery type
Rates	**KR******	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	N/A	O	M
Commodities	**KT******	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	N/A	O	M

TYPE	CFI																	
Equity	KE****	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	O	O	M
Credit	KC****	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	O	O	M
Foreign exchange	KF****	O	O	O	M	M	O	M	M	M	N/A	N/A	O	O	O	O	O	O	M
Mixed assets	KY****	O	O	O	M	M	O	O	M	M	O	O	O	O	O	O	O	O	M
Miscellaneous	KM****	O	O	O	M	M	O	O	M	M	O	O	O	O	O	O	N/A	O	M

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

> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **a.** The client confirms that the status of the transaction changes to *Checked & Ready*.
>
> **b.** Transactions submitted are accepted by the NCA.

4.2.8   Others (miscellaneous)

Instructions:

> **a.** The client completes the mandatory and conditional EU/UK MiFID II fields for a transaction on the combined instruments or other assets.

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

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

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

> **b.** Transactions submitted are sent to the NCA.

Success Criteria:

> **a.** The client confirms that the status of the transaction changes to *Checked & Ready*.
>
> **b.** Transactions submitted are accepted by the NCA.

5. OTC CONFORMANCE TEST

5.1 OTC Conformance Test

Prerequisites:

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

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

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

- **XXXX**: for instruments that are not tradeable on an EEA trading venue and are traded off market (i.e. not traded on a non-EEA platform).

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

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

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

- GUI (Updating transactions manually in the GUI)
- API
- File (GUI Upload)

5.2   CREATE NEW TRANSACTION

Instructions:

a. The client must enter a Buy or Sell with counterparty **00000120** (side = Buy or side = Sell).

b. Euronext Operational Client Services Desk will send a Buy/Sell with same characteristics and counterparty ID of the member.

Success Criteria:

a. The client confirms that the status of the transaction is *Awaiting Matching*.

b. The client confirms that the status of the transaction changes to *Matching*.

Instructions:

a. The client must enter a Cross (Side = C).

Success Criteria:

a. The client confirms that the status of the transaction is *Matching*.

5.3   AMEND

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

Instructions:

a. The client submits an OTC populated with an invalid currency.

b. The client updates the OTC with the currency field populated correctly.

Success Criteria:

a. The client confirms that the status of the transaction is Failed.

b. The client confirms that the status of the transaction changes to Awaiting Matching.

5.4   CANCEL

Instructions:

a. If OTC is not a Cross, the client and counterparty must submit a cancel request. Among other mandatory fields (below), the Tradereport field must be populated with "3 – CANCEL".

b. Transactions submitted are sent to the NCA.

Success Criteria:

    a. Unlike for a Cross, both parties must send a cancel request. If a cancellation is sent for only one leg of the cross, the cancellation will not be performed and the OTC transaction will keep the previous state before the cancellation request.

    b. Submitted cancelled transactions are received by the NCA.

6.   SATURN FIELDS

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

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