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From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
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To:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union
No. Cion doc.:	C(2016) 4405 final ANNEX 1
Subject:	ANNEX to the COMMISSION DELEGATED REGULATION (EU) .../... of XXX supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the data standards and formats for financial instrument reference data and technical measures in relation to arrangements to be made by the European Securities and Markets Authority and competent authorities

Delegations will find attached document C(2016) 4405 final ANNEX 1.

Encl.: C(2016) 4405 final ANNEX 1



EUROPEAN
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Brussels, 14.7.2016
C(2016) 4405 final

ANNEX 1

ANNEX

to the

COMMISSION DELEGATED REGULATION (EU) .../... of XXX

supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the data standards and formats for financial instrument reference data and technical measures in relation to arrangements to be made by the European Securities and Markets Authority and competent authorities

ANNEX

Table 1

Legend for Table 3

SYMBOL	DATA TYPE	DEFINITION
{ALPHANUM-n}	Up to n alphanumerical characters	Free text field.
{CFI_CODE}	6 characters	ISO 10962 CFI code
{COUNTRYCODE_2}	2 alphanumerical characters	2 letter country code, as defined by ISO 3166-1 alpha-2 country code
{CURRENCYCODE_3}	3 alphanumerical characters	3 letter currency code, as defined by ISO 4217 currency codes
{DATE_TIME_FORMAT}	ISO 8601 date and time format	<ul style="list-style-type: none"> - Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time. <p>Dates and times shall be reported in UTC.</p>
{DATEFORMAT}	ISO 8601 date format	Dates shall be formatted by the following format: YYYY-MM-DD.
{DECIMAL-n/m}	Decimal number of up to n digits in total of which up to m digits can be fraction digits	<p>Numerical field for both positive and negative values.</p> <ul style="list-style-type: none"> - decimal separator is '.' (full stop); - negative numbers are prefixed with '-' (minus); - values are rounded and not truncated.
{INDEX}	4 alphabetic characters	<p>'EONA' – EONIA</p> <p>'EONS' - EONIA SWAP</p> <p>'EURI' - EURIBOR</p> <p>'EUUS' - EURODOLLAR</p> <p>'EUCH' - EuroSwiss</p> <p>'GCFR' - GCF REPO</p> <p>'ISDA' - ISDAFIX</p>

		<p>'LIBI' - LIBID</p> <p>'LIBO' - LIBOR</p> <p>'MAAA' – Muni AAA</p> <p>'PFAN' - Pfandbriefe</p> <p>'TIBO' - TIBOR</p> <p>'STBO' - STIBOR</p> <p>'BBSW' - BBSW</p> <p>'JIBA' - JIBAR</p> <p>'BUBO' - BUBOR</p> <p>'CDOR' - CDOR</p> <p>'CIBO' - CIBOR</p> <p>'MOSP' - MOSPRIM</p> <p>'NIBO' - NIBOR</p> <p>'PRBO' - PRIBOR</p> <p>'TLBO' - TELBOR</p> <p>'WIBO' – WIBOR</p> <p>'TREA' – Treasury</p> <p>'SWAP' – SWAP</p> <p>'FUSW' – Future SWAP</p>
{INTEGER-n}	Integer number of up to n digits in total	Numerical field for both positive and negative integer values.
{ISIN}	12 alphanumerical characters	ISIN code, as defined in ISO 6166
{LEI}	20 alphanumerical characters	Legal entity identifier as defined in ISO 17442
{MIC}	4 alphanumerical characters	Market identifier as defined in ISO 10383

{FISN}	35 alphanumeric characters	FISN code as defined in ISO 18774
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Table 2

Classification of commodity and emission allowances derivatives for Table 3 (Fields 35 to 37)

Base product	Sub product	Further sub product
'AGRI' -Agricultural	'GROS' –Grains and Oil Seeds	'FWHT' -Feed Wheat 'SOYB' - Soybeans 'CORN' - Maize 'RPSD' – Rapeseed 'RICE' - Rice 'OTHR' -Other
	'SOFT' –Softs	'CCOA' - Cocoa 'ROBU' - Robusta Coffee 'WHSB' - White Sugar 'BRWN' - Raw Sugar 'OTHR' - Other
	'POTA' - Potato	
	'OOLI' -Olive oil	'LAMP' - Lampante'
	'DIRY' - Dairy	
	'FRST' – Forestry	
	'SEAF' – Seafood	
	'LSTK' –Livestock	
	'GRIN' – Grain	'MWHT' - Milling Wheat
'NRGY' –'Energy	'ELEC' –Electricity	'BSLD' -Base load 'FITR' - Financial Transmission Rights 'PKLD' - Peak load 'OFFP' - Off-peak 'OTHR' - Other
	'NGAS' - Natural Gas	'GASP' - GASPOOL 'LNGG' - LNG 'NBPG' - NBP 'NCGG' - NCG 'TTFG' - TTF
	'OILP' –Oil	'BAKK' - Bakken 'BDSL' - Biodiesel 'BRNT' - Brent 'BRNX' - Brent NX 'CNDA' - Canadian 'COND' - Condensate 'DSEL' - Diesel 'DUBA' - Dubai 'ESPO' - ESPO 'ETHA' - Ethanol 'FUEL' - Fuel 'FOIL' - Fuel Oil 'GOIL' - Gasoil 'GSLN' - Gasoline 'HEAT' - Heating Oil 'JTFL' - Jet Fuel 'KERO' - Kerosene 'LLSO' - Light Louisiana Sweet (LLS) 'MARS' - Mars 'NAPH' - Naptha 'NGLO' - NGL 'TAPI' - Tapis 'URAL' - Urals 'WTIO' - WTI

	'COAL' - Coal 'INRG' -Inter Energy 'RNNG' - Renewable energy 'LGHT' - Light ends 'DIST' – Distillates	
'ENVR' -Environmental	'EMIS' – Emissions	'CERE' - CER 'ERUE' - ERU 'EUAE' - EUA 'EUAA' – EUAA 'OTHR'-Other
	'WTHR' - Weather 'CRBR' - Carbon related'	
'FRGT' – 'Freight'	'WETF' – Wet	'TNKR' -Tankers
	'DRYF' – Dry	'DBCR' -Dry bulk carriers
	'CSHP' – Container ships	
'FRTL' – 'Fertilizer'	'AMMO' - Ammonia 'DAPH' -DAP (Diammonium Phosphate) 'PTSH' - Potash 'SLPH' -Sulphur 'UREA' -Urea 'UAAN' - UAN (urea and ammonium nitrate)	
'INDP' - Industrial products'	'CSTR' - Construction 'MFTG' – Manufacturing	
'METL' - Metals'	'NPRM' - Non Precious	'ALUM' - Aluminium 'ALUA' - Aluminium Alloy 'CBLT' - Cobalt 'COPR' - Copper 'IRON' - Iron ore 'LEAD' - Lead 'MOLY' - Molybdenum 'NASC' - NASAAC 'NICK' - Nickel 'STEL' - Steel 'TINN' - Tin 'ZINC' - Zinc 'OTHR' - Other
	'PRME' – Precious	'GOLD' - Gold 'SLVR' - Silver 'PTNM' - Platinum 'PLDM' - Palladium 'OTHR' - Other
'MCEX' - Multi Commodity Exotic'		
'PAPR' - Paper'	'CBRD' - Containerboard 'NSPT' - Newsprint 'PULP' - Pulp 'RCVP' - Recovered paper	
'POLY' - Polypropylene'	'PLST' – Plastic	
'INFL' - Inflation'		

'OEST' - Official economic statistics'		
'OTHC' - Other C10 'as defined in Table 10.1 of Section 10 of Annex III to Commission Delegated Regulation supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards on transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and derivatives		
'OTHR' - Other		

Table 3

Details to be reported as financial instrument reference data

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING
General Fields			
1	Instrument identification code	Code used to identify the financial instrument.	{ISIN}
2	Instrument full name	Full name of the financial instrument.	{ALPHANUM-350}
3	Instrument classification	Taxonomy used to classify the financial instrument. A complete and accurate CFI code shall be provided.	{CFI_CODE}
4	Commodities or emission allowance derivative indicator	Indication as to whether the financial instrument falls within the definition of commodities derivative under Article 2(1)(30) of Regulation (EU) No 600/2014 or is a derivative relating to emission allowances referred to in Section C(4) of Annex I to Directive 2014/65/EU..	'true' - Yes 'false' - No
Issuer related fields			
5	Issuer or operator of the trading venue identifier	LEI of issuer or trading venue operator.	{LEI}
Venue related fields			
6	Trading venue	Segment MIC for the trading venue or systematic internaliser, where available, otherwise operating MIC.	{MIC}
7	Financial instrument short name	Short name of financial instrument in accordance with ISO 18774.	{FISN}
8	Request for admission to trading by issuer	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of its financial instrument on a trading venue.	'true' - Yes 'false' - No

9	Date of approval of the admission to trading	Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue.	{DATE_TIME_FORMAT}
10	Date of request for admission to trading	Date and time of the request for admission to trading on the trading venue.	{DATE_TIME_FORMAT}
11	Date of admission to trading or date of first trade	Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue.	{DATE_TIME_FORMAT}
12	Termination date	Where available, the date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue.	{DATE_TIME_FORMAT}
Notional related fields			
13	Notional currency 1	<p>Currency in which the notional is denominated.</p> <p>In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1 or the currency 1 of the pair.</p> <p>In the case of swaptions where the underlying swap is single-currency, this will be the notional currency of the underlying swap. For swaptions where the underlying is multi-currency, this will be the notional currency of leg 1 of the swap.</p>	{CURRENCYCODE_3}
Bonds or other forms of securitised debt related fields			
14	Total issued nominal amount	Total issued nominal amount in monetary value.	{DECIMAL-18/5}
15	Maturity date	<p>Date of maturity of the financial instrument.</p> <p>Field applicable to debt instruments with defined maturity.</p>	{DATEFORMAT}
16	Currency of nominal value	Currency of the nominal value for debt instruments.	{CURRENCYCODE_3}

17	Nominal value per unit/minimum traded value	Nominal value of each instrument. If not available, the minimum traded value shall be populated.	{DECIMAL-18/5}
18	Fixed rate	The fixed rate percentage of return on a Debt instrument when held until maturity date, expressed as a percentage.	{DECIMAL-11/10} Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%)
19	Identifier of the index/benchmark of a floating rate bond	Where an identifier exists.	{ISIN}
20	Name of the index/benchmark of a floating rate bond	Where no identifier exists, name of the index.	{INDEX} Or {ALPHANUM-25} - if the index name is not included in the {INDEX} list
21	Term of the index/benchmark of a floating rate bond.	Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years.	{INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
22	Base Point Spread of the index/benchmark of a floating rate bond	Number of basis points above or below the index used to calculate a price	{INTEGER-5}
23	Seniority of the bond	Identify the type of bond: senior debt, mezzanine, subordinated or junior.	'SNDB' - Senior Debt 'MZZD' - Mezzanine 'SBOD' - Subordinated Debt 'JUND' - Junior Debt
Derivatives and Securitised Derivatives related fields			
24	Expiry date	Expiry date of the financial instrument. Field applicable to derivatives with a defined expiry date.	{DATEFORMAT}

25	Price multiplier	<p>Number of units of the underlying instrument represented by a single derivative contract.</p> <p>For a future or option on an index, the amount per index point.</p> <p>For spreadbets the movement in the price of the underlying instrument on which the spreadbet is based.</p>	{ DECIMAL-18/17 }
26	Underlying instrument code	<p>ISIN code of the underlying instrument.</p> <p>For ADRs, GDRs and similar instruments, the ISIN code of the financial instrument on which those instruments are based.</p> <p>For convertible bonds, the ISIN code of the instrument in which the bond can be converted.</p> <p>For derivatives or other instruments which have an underlying, the underlying instrument ISIN code, when the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a stock dividend, then the ISIN code of the related share entitling the underlying dividend.</p> <p>For Credit Default Swaps, the ISIN of the reference obligation shall be provided.</p> <p>In case the underlying is an Index and has an ISIN, the ISIN code for that index.</p> <p>Where the underlying is a basket, include the ISINs of each constituent of the basket that is admitted to trading or is traded on a trading venue. Fields 26 and 27 shall be reported as many times as necessary to list all instruments in the basket.</p>	{ ISIN }
27	Underlying issuer	<p>In case the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer.</p>	{ LEI }
28	Underlying index	<p>In case the underlying is an Index, the name of the index.</p>	{ INDEX }

	name		Or {ALPHANUM-25} - if the index name is not included in the {INDEX} list
29	Term of the underlying index	In case the underlying is an index, the term of the index.	{INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
30	Option type	Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution. In case of swaptions it shall be: - "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. - "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. In case of Caps and Floors it shall be: - "Put", in case of a Floor. - "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.	'PUTO' - Put 'CALL' - Call 'OTHR' - where it cannot be determined whether it is a call or a put
31	Strike price	Predetermined price at which the holder will have to buy or sell the underlying instrument, or an indication that the price cannot be determined at the time of execution. Field applicable to options or warrants, where strike price can be determined at the time of execution. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable the field shall not be populated.	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield {DECIMAL-18/17} in case the price is expressed as basis points 'PNDG' in case the price is not available
32	Strike price currency	Currency of the strike price	{CURRENCYCODE_3}
33	Option exercise style	Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field is only applicable for options, warrants and entitlement certificates.	'EURO' - European 'AMER' - American 'ASIA' - Asian 'BERM' - Bermudan 'OTHR' - Any other type
34	Delivery type	Indication as to whether the financial	'PHYS' - Physically Settled 'CASH' - Cash settled

		<p>instrument is settled physically or in cash.</p> <p>Where delivery type cannot be determined at time of execution, the value shall be 'OPTL'</p> <p>This field is only applicable for derivatives.</p>	'OPTL' - Optional for counterparty or when determined by a third party
Commodity and emission allowances derivatives			
35	Base product	Base product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.	Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.
36	Sub product	<p>The Sub Product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.</p> <p>Field requires a Base product.</p>	Only values in the 'Sub product' column of the classification of commodities derivatives table are allowed.
37	Further sub product	<p>The Further sub product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.</p> <p>Field requires a Sub product.</p>	Only values in the 'Further sub product' of the classification of commodities derivatives table are allowed.
38	Transaction type	Transaction type as specified by the trading venue	<p>'FUTR' - Futures 'OPTN' - Options 'TAPO' - TAPOS 'SWAP' - SWAPS 'MINI' - Minis 'OTCT' - OTC 'ORIT' - Outright 'CRCK' - Crack 'DIFF' - Differential</p> <p>'OTHR' - Other</p>
39	Final price type	Final price type as specified by the trading venue	<p>'ARGM' - Argus/McCloskey 'BLTC' - Baltic 'EXOF' - Exchange 'GBCL' - GlobalCOAL 'IHSM' - IHS McCloskey 'PLAT' - Platts</p> <p>'OTHR' - Other</p>
Interest rate derivatives - The fields in this section shall only be populated for instruments that have non-financial instrument of type interest rates as			

underlying.			
40	Reference rate	Name of the reference rate	{INDEX} Or {ALPHANUM-25}- if the reference rate is not included in the {INDEX} list
41	IR Term of contract	If the asset class is Interest Rates, this field states the term of the contract. The term shall be expressed in days, weeks, months or years.	{INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
42	Notional currency 2	In the case of multi-currency or cross-currency swaps the currency in which leg 2 of the contract is denominated. For swaptions where the underlying swap is multi-currency, the currency in which leg 2 of the swap is denominated.	{CURRENCYCODE_3}
43	Fixed rate of leg 1	An indication of the fixed rate of leg 1 used, if applicable.	{DECIMAL -11/10} Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%)
44	Fixed rate of leg 2	An indication of the fixed rate of leg 2 used, if applicable	{DECIMAL -11/10} Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%)
45	Floating rate of leg 2	An indication of the interest rate used if applicable.	{INDEX} Or {ALPHANUM-25} - if the reference rate is not included in the {INDEX} list
46	IR Term of contract of leg 2	An indication of the reference period of the interest rate, which is set at predetermined intervals by reference to a market reference rate. The term shall be expressed in days, weeks, months or years.	{INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
Foreign exchange derivatives - The fields in this section shall only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.			
47	Notional currency 2	Field shall be populated with the underlying currency 2 of the currency pair (the currency one will be populated in the notional currency 1 field 13).	{CURRENCYCODE_3}

48	FX Type	Type of underlying currency	'FXCR' - FX Cross Rates 'FXEM' - FX Emerging Markets 'FXMJ' - FX Majors
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