Council of the
European Union

**Brussels, 2 March 2016
(OR. en)**

**6701/16
ADD 1**

**EF 38
ECOFIN 191
DELACT 30**

COVER NOTE

From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
date of receipt:	1 March 2016
To:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union
No. Cion doc.:	C(2016) 1224 final ANNEX 1
Subject:	ANNEX to Commission Delegated Regulation supplementing Regulation (EU) No 596/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the content of notifications to be submitted to competent authorities and the compilation, publication and maintenance of the list of notifications

Delegations will find attached document C(2016) 1224 final ANNEX 1.

Encl.: C(2016) 1224 final ANNEX 1

EUROPEAN
COMMISSION

Brussels, 1.3.2016
C(2016) 1224 final

ANNEX 1

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Notifications of financial instruments pursuant to Article 4(1) of Regulation (EU) No 596/2014

Table 1
Classification of commodity and emission allowances derivatives for Table 2 (fields 35-37)

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 'WHSG’ - 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' - Containerships	
'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 Section "Other C10 derivatives" 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.	'DLVR' - Deliverable 'NDLV' - Non-deliverable	
'OTHR' - Other		

Table 2
Content of the notifications to be submitted to competent authorities in accordance with Article 4(1) of Regulation (EU) No 596/2014

N.	FIELD	CONTENT TO BE REPORTED
General fields		
1	Instrument identification code	Code used to identify the financial instrument.
2	Instrument full name	Full name of the financial instrument.
3	Instrument classification	Taxonomy used to classify the financial instrument. A complete and accurate CFI code shall be provided.
4	Commodities 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.
Issuer related fields		
5	Issuer or operator of the trading venue identifier	LEI of issuer or trading venue operator.
Venue related fields		
6	Trading venue	Segment MIC for the trading venue or systematic internaliser, where available, otherwise operating MIC.
7	Financial instrument short name	Short name of financial instrument in accordance with ISO 18774.
8	Request for admission to trading	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial

	by issuer	instruments on a trading venue.
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.
10	Date of request for admission to trading	Date and time of the request for admission to trading on the trading venue.
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.
12	Termination date	Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.
Notional related fields		
13	Notional currency 1	Currency in which the notional is denominated. 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. 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.
Bonds or other forms of securitised debt related fields		
14	Total issued nominal amount	Total issued nominal amount in monetary value.

15	Maturity date	Date of maturity of the reported financial instrument. Field applies to debt instruments with defined maturity.
16	Currency of nominal value	Currency of the nominal value for debt instruments.
17	Nominal value per unit/minimum traded value	Nominal value of each instrument. If not available, the minimum traded value shall be populated.
18	Fixed rate	The fixed rate percentage of return on a Debt instrument when held until maturity date, expressed as a percentage.
19	Identifier of the index/benchmark of a floating rate bond	Where an identifier exists.
20	Name of the index/benchmark of a floating rate bond	Where no identifier exists, name of the index.
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.
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.
23	Seniority of the bond	Identify the type of bond: senior debt, mezzanine, subordinated or junior.

Derivatives and Securitised Derivatives related fields		
24	Expiry date	Expiry date of the financial instrument. Field only applies to derivatives with a defined expiry date.
25	Price multiplier	Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point. For spreadbets the movement in the price of the underlying instrument on which the spreadbet is based.
26	Underlying instrument code	ISIN code of the underlying instrument. For ADRs, GDRs and similar instruments, the ISIN code of the financial instrument on which those instruments are based. For Convertible bonds, the ISIN code of the instrument in which the bond can be converted. 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. When the underlying is a stock dividend, then the instrument code of the related share entitling the underlying dividends. For Credit Default Swaps, the ISIN of the reference obligation should be provided. In case the underlying is an Index and has an ISIN, the ISIN code for that index. When 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. Hence, fields 26 and 27 shall be reported as many times as necessary to list all instruments in the basket.
27	Underlying issuer	In case the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer.
28	Underlying index name	In case the underlying is an Index, the name of the index.
29	Term of the underlying index	In case the underlying is an Index, the term of the index.
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.

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 only applies 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.
32	Strike price currency	Currency of the Strike Price.
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.
34	Delivery type	Indication as to whether the financial instrument is settled physically or in cash. Where delivery type cannot be determined at time of execution, the value shall be 'OPTL'. This field is only applicable for derivatives.
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.
36	Sub product	The Sub Product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table. Field requires a Base product.

37	Further sub product	The Further sub product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table. Field requires a Sub product.
38	Transaction type	Transaction type as specified by the trading venue.
39	Final price type	Final price type as specified by the trading venue.
Interest rate derivatives - The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.		
40	Reference rate	Name of the reference rate.
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.
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.
43	Fixed rate of leg 1	An indication of the fixed rate of leg 1 used, if applicable.
44	Fixed rate of leg 2	An indication of the fixed rate of leg 2 used, if applicable.
45	Floating rate of leg 2	An indication of the interest rate used if applicable.
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.

Foreign exchange derivatives - The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.		
47	Notional currency 2	Field should be populated with the underlying currency 2 of the currency pair (the currency one will be populated in the notional currency 1 field 13).
48	FX Type	Type of underlying currency.