



Brussels, **XXX**
[...] (2016) **XXX** draft

ANNEXES 1 to 2

ANNEXES

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 reporting of transactions to competent authorities

ANNEXES

Annex I

Table 1

Legend for Table 2

| 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 | Date and time in the following format: YYYY-MM-DDThh:mm:ss.dddZ. <ul style="list-style-type: none">- '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.ddd' is the second and its fraction of a second;- Z is UTC time. Dates and times shall be reported in UTC. |
| {DATEFORMAT} | ISO 8601 date format | Dates shall be formatted in 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 | Numerical field for both positive and negative values. <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 | 'EONA' – EONIA 'EONS' - EONIA SWAP 'EURI' - EURIBOR 'EUUS' - EURODOLLAR 'EUCH' - EuroSwiss 'GCFR' - GCF REPO 'ISDA' - ISDAFIX 'LIBI' - LIBID 'LIBO' - LIBOR 'MAAA' – Muni AAA 'PFAN' - Pfandbriefe 'TIBO' - TIBOR 'STBO' - STIBOR 'BBSW' - BBSW 'JIBA' - JIBAR |

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| | | ‘BUBO’ - BUBOR ‘CDOR’ - CDOR ‘CIBO’ - CIBOR ‘MOSP’ - MOSPRIM ‘NIBO’ - NIBOR ‘PRBO’ - PRIBOR ‘TLBO’ - TELBOR ‘WIBO’ – WIBOR ‘TREA’ – Treasury ‘SWAP’ – SWAP ‘FUSW’ – Future SWAP |
| {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 |
| {NATIONAL_ID} | 35 alphanumerical characters | The identifier is derived in accordance with Article 6 and the Table of Annex II. |

Table 2

Details to be reported in transaction reports

All fields are mandatory, unless stated otherwise.

| N | FIELD | CONTENT TO BE REPORTED | FORMAT AND STANDARDS TO BE USED FOR REPORTING |
|----------|---|--|--|
| 1 | Report status | Indication as to whether the transaction report is new or a cancellation. | 'NEWT' - New 'CANC' - Cancellation |
| 2 | Transaction Reference Number | Identification number that is unique to the executing firm for each transaction report. Where, pursuant to Article 26(5) of Regulation (EU) No 600/2014, a trading venue submits a transaction report on behalf of a firm that is not subject to Regulation (EU) No 600/2014, the trading venue shall populate this field with a number that has been internally generated by the trading venue and that is unique for each transaction report submitted by the trading venue. | {ALPHANUM-52} |
| 3 | Trading venue transaction identification code | This is a number generated by trading venues and disseminated to both the buying and the selling parties in accordance with Article 12 of [RTS 24 on the maintenance of relevant data relating to orders in financial instruments under Article 25 of Regulation 600/2014 EU]. This field is only required for the market side of a transaction executed on a trading venue. | {ALPHANUM-52} |
| 4 | Executing entity identification code | Code used to identify the entity executing the transaction. | {LEI} |
| 5 | Investment Firm covered by Directive 2014/65/EU | Indicates whether the entity identified in field 4 is an investment firm covered by Article 4(1) of Directive 2014/65/EU. | 'true' - yes 'false' - no |
| 6 | Submitting entity identification code | Code used to identify the entity submitting the transaction report to the competent authority in accordance with Article 26(7) of Regulation (EU) No 600/2014. Where the report is submitted by the executing firm directly to the competent authority, it shall be populated with the LEI of the executing firm (where the executing firm is a legal entity). Where the report is submitted by a trading venue, it shall be populated with the LEI of the operator of the trading venue. Where the report is submitted by an ARM, it shall be populated with the LEI of the ARM. | {LEI} |

Buyer details

- For joint accounts fields 7-11 shall be repeated for each buyer.
- Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, the information in fields 7-15 shall be populated by the receiving firm in the receiving firm's report with the information received from the transmitting firm.
- Where the transmission is for a transmitted order that has not met the conditions for transmission set out in Article 4 the receiving firm shall treat the transmitting firm as the buyer.

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| 7 | Buyer identification code | <p>Code used to identify the acquirer of the financial instrument.</p> <p>Where the acquirer is a legal entity, the LEI code of the acquirer shall be used.</p> <p>Where the acquirer is a non-legal entity, the identifier specified in Article 6 shall be used.</p> <p>Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a central counterparty (CCP) and where the identity of the acquirer is not disclosed, the LEI code of the CCP shall be used.</p> <p>Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where the identity of the acquirer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used.</p> <p>Where the acquirer is an investment firm acting as a systematic internaliser (SI), the LEI code of the SI shall be used.</p> <p>'INTC' shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively.</p> <p>In case of options and swaptions, the buyer shall be the counterparty that holds the right to exercise the option and the seller shall be the counterparty that sells the option and receives a premium.</p> <p>In case of futures and forwards other than futures and forwards relating to currencies, the buyer shall be the counterparty buying the instrument and the seller the counterparty selling the instrument.</p> <p>In the case of swaps relating to securities, the buyer shall be the counterparty that gets the risk of price movement of the underlying security and receives the security amount. The seller shall be the counterparty paying the security amount.</p> <p>In the case of swaps related to interest rates or inflation indices, the buyer shall be the counterparty paying the fixed rate. The seller shall be the counterparty receiving the fixed rate. In case of basis swaps (float-to-float interest rate swaps), the buyer shall be the counterparty that pays the spread and the seller the counterparty that receives the spread.</p> <p>In the case of swaps and forwards related to currencies and of cross currency swaps, the buyer shall be the counterparty receiving the currency which is first when sorted alphabetically by ISO 4217 standard and the seller shall be the counterparty delivering this currency.</p> <p>In the case of swap related to dividends, the buyer shall be the counterparty receiving the equivalent actual dividend payments.</p> | <p>{LEI}</p> <p>{MIC}</p> <p>{NATIONAL_ID}</p> <p>'INTC'</p> |
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| | | <p>The seller is the counterparty paying the dividend and receiving the fixed rate.</p> <p>In the case of derivative instruments for the transfer of credit risk except options and swaptions, the buyer shall be the counterparty buying the protection. The seller is the counterparty selling the protection.</p> <p>In case of derivative contract related to commodities, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity.</p> <p>In case of forward rate agreements, the buyer shall be the counterparty paying the fixed rate and the seller the counterparty receiving the fixed rate.</p> <p>For an increase in notional, the buyer shall be the same as the acquirer of the financial instrument in the original transaction and the seller shall be the same as the disposer of the financial instrument in the original transaction.</p> <p>For a decrease in notional the buyer shall be the same as the disposer of the financial instrument in the original transaction and the seller shall be the same as the acquirer of the financial instrument in the original transaction.</p> | |
| <p>Additional details</p> <ul style="list-style-type: none"> - Field 8-15 are only applicable if the buyer is a client - Fields 9-11 are only applicable if the buyer is a natural person | | | |
| 8 | Country of the branch for the buyer | <p>Where the acquirer is a client, this field shall identify the country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client as required by Article 14(3).</p> <p>Where this activity was not conducted by a branch this shall be populated with the country code of the home Member State of the investment firm or the country code of the country where the investment firm has established its head office or registered office (in the case of third country firms).</p> <p>Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated using the information received from the transmitting firm.</p> | {COUNTRYCODE_2} |
| 9 | Buyer - first name(s) | Full first name(s) of the buyer. In case of more than one first name, all names shall be included in this field separated by a comma. | {ALPHANUM-140} |
| 10 | Buyer - surname(s) | Full surname(s) of the buyer. In case of more than one surname, all surnames shall be included in this field separated by a comma. | {ALPHANUM-140} |
| 11 | Buyer - date of birth | Date of birth of the buyer | {DATEFORMAT} |
| <p>Buyer decision maker</p> <ul style="list-style-type: none"> - Fields 12-15 are only applicable if the decision maker acts under a power of representation | | | |

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| 12 | Buyer decision maker code | Code used to identify the person who makes the decision to acquire the financial instrument. Where the decision is made by an investment firm, this field shall be populated with the identity of the investment firm rather than the individual making the investment decision. Where the decision maker is a legal entity, the LEI code of the decision maker shall be used. Where the decision maker is a non-legal entity, the identifier specified in Article 6 shall be used. | {LEI} {NATIONAL_ID} |
| Buyer decision maker details | | | |
| - Fields 13-15 are only applicable if the decision maker is a natural person | | | |
| 13 | Buy decision maker - First Name(s) | Full first name(s) of the decision maker for the buyer. In case of more than one first name, all names shall be included in this field separated by a comma | {ALPHANUM-140} |
| 14 | Buy decision maker – Surname(s) | Full surname(s) of the decision maker for the buyer. In case of more than one surname, all surnames shall be included in this field separated by a comma | {ALPHANUM-140} |
| 15 | Buy decision maker - Date of birth | Date of birth of the decision maker for the buyer | {DATEFORMAT} |
| Seller details and decision maker | | | |
| <ul style="list-style-type: none"> - For joint accounts fields 16-20 shall be repeated for each seller. - Where the transaction for a seller is for a transmitted order that has met the conditions for transmission set out in Article 4, the information in fields 16-24 shall be populated by the receiving firm in the receiving firm's report from the information received from the transmitting firm. - Where the transmission is for a transmitted order that has not met the conditions for transmission set out in Article 5, the receiving firm shall treat the transmitting firm as the seller. | | | |

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| 16 | Seller identification code | <p>Code used to identify the disposer of the financial instrument.</p> <p>Where the disposer is a legal entity, the LEI code of the disposer shall be used.</p> <p>Where the disposer is a non-legal entity, the identifier specified in Article 7 shall be used.</p> <p>Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a CCP and where the identity of the disposer is not disclosed, the LEI code of the CCP shall be used.</p> <p>Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where the identity of the disposer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used.</p> <p>Where the disposer is an investment firm acting as a SI, the LEI code of the SI shall be used</p> <p>‘INTC’ shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively.</p> <p>In case of options and swaptions, the buyer shall be the counterparty that holds the right to exercise the option and the seller shall be the counterparty that sells the option and receives a premium.</p> <p>In case of futures and forwards other than futures and forwards relating to currencies, the buyer shall be the counterparty buying the instrument and the seller the counterparty selling the instrument.</p> <p>In the case of swaps relating to securities, the buyer shall be the counterparty that gets the risk of price movement of the underlying security and receives the security amount. The seller shall be the counterparty paying the security amount.</p> <p>In the case of swaps related to interest rates or inflation indices, the buyer shall be the counterparty paying the fixed rate. The seller shall be the counterparty receiving the fixed rate. In case of basis swaps (float-to-float interest rate swaps), the buyer shall be the counterparty that pays the spread and the seller the counterparty that receives the spread.</p> <p>In the case of swaps and forwards related to currencies and of cross currency swaps, the buyer shall be the counterparty receiving the currency which is first when sorted alphabetically by ISO 4217 standard and the seller shall be the counterparty delivering this currency.</p> <p>In the case of swap related to dividends, the buyer shall be the counterparty receiving the equivalent actual dividend payments. The seller is the counterparty paying the dividend and receiving the fixed rate.</p> <p>In the case of derivative instruments for the transfer of credit risk except options and swaptions, the buyer shall be</p> | <p>{LEI} {MIC} {NATIONAL_ID} 'INTC'</p> |
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| | | <p>the counterparty buying the protection. The seller is the counterparty selling the protection.</p> <p>In case of derivative contracts related to commodities, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity.</p> <p>In case of forward rate agreements, the buyer shall be the counterparty paying the fixed rate and the seller the counterparty receiving the fixed rate.</p> <p>For an increase in notional, the seller shall be the same as the disposer in the original transaction.</p> <p>For a decrease in notional the seller shall be the same as the acquirer of the financial instrument in the original transaction.</p> | |
| 17-24 | Fields 17-24 mirror all buyer related fields numbered 8-15 (buyer details and decision maker) for the seller. | | |
| <p>Transmission details</p> <ul style="list-style-type: none"> - Fields 26 and 27 shall only be populated for transaction reports by a receiving firm where all the conditions for transmission in Article 4 have been met. - Where a firm acts both as a receiving firm and a transmitting firm it shall populate field 25 to indicate that it is a transmitting firm and shall populate fields 26 and 27 from its perspective as a receiving firm. | | | |
| 25 | Transmission of order indicator | <p>‘true’ shall be populated by the transmitting firm within the transmitting firm’s report where the conditions for transmission specified in Article 4 were not satisfied</p> <p>‘false’ – in all other circumstances</p> | <p>‘true’</p> <p>‘false’</p> |
| 26 | Transmitting firm identification code for the buyer | <p>Code used to identify the firm transmitting the order</p> <p>This shall be populated by the receiving firm within the receiving firm’s report with the identification code provided by the transmitting firm.</p> | {LEI} |
| 27 | Transmitting firm identification code for the seller | <p>Code used to identify the firm transmitting the order.</p> <p>This shall be populated by the receiving firm within the receiving firm’s report with the identification code provided by the transmitting firm</p> | {LEI} |

| Transaction details | | | |
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| 28 | Trading date time | <p>Date and time when the transaction was executed.</p> <p>For transactions executed on a trading venue, the level of granularity shall be in accordance with the requirements set out in Article 3 [RTS 25 on clock synchronization under article 50 of Directive 2014/65/EU].</p> <p>For transactions not executed on a trading venue, the date and time shall be when the parties agree the content of the following fields: quantity, price, currencies in fields 31, 34 and 44, instrument identification code, instrument classification and underlying instrument code, where applicable. For transactions not executed on a trading venue the time reported shall be at least to the nearest second.</p> <p>Where the transaction results from an order transmitted by the executing firm on behalf of a client to a third party where the conditions for transmission set out in Article 4 were not satisfied, this shall be the date and time of the transaction rather than the time of the order transmission.</p> | {DATE_TIME_FORMAT} |
| 29 | Trading capacity | <p>Indication of whether the transaction results from the executing firm carrying out matched principal trading under Article 4(38) of Directive 2014/65/EU or dealing on own account under Article 4(6) of Directive 2014/65/EU.</p> <p>Where the transaction does not result from the executing firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.</p> | <p>‘DEAL’ - Dealing on own account</p> <p>‘MTCH’ - Matched principal</p> <p>‘AOTC’ - Any other capacity</p> |
| 30 | Quantity | <p>The number of units of the financial instrument, or the number of derivative contracts in the transaction.</p> <p>The nominal or monetary value of the financial instrument.</p> <p>For spread bets, the quantity shall be the monetary value wagered per point movement in the underlying financial instrument.</p> <p>For credit default swaps, the quantity shall be the notional amount for which the protection is acquired or disposed of.</p> <p>For increase or decrease in notional amount derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.</p> <p>The information reported in this field shall be consistent with the values provided in fields 33 and 46.</p> | <p>{DECIMAL-18/17} in case the quantity is expressed as number of units</p> <p>{DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value</p> |
| 31 | Quantity currency | <p>Currency in which the quantity is expressed.</p> <p>Only applicable if quantity is expressed as nominal or monetary value.</p> | {CURRENCYCODE_3} |
| 32 | Derivative notional increase/decrease | <p>Indication as to whether the transaction is an increase or decrease of notional of a derivative contract.</p> <p>Field only applies when there is change in notional for a derivative contract.</p> | <p>‘INCR’ - Increase</p> <p>‘DECR’ - Decrease</p> |

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| 33 | Price | <p>Traded price of the transaction excluding, where applicable, commission and accrued interest.</p> <p>In the case of option contracts, it shall be the premium of the derivative contract per underlying or index point.</p> <p>In the case of spread bets it shall be the reference price of the underlying instrument.</p> <p>.</p> <p>For credit default swaps (CDS) it shall be the coupon in basis points.</p> <p>Where price is reported in monetary terms, it shall be provided in the major currency unit.</p> <p>Where price is currently not available but pending, the value shall be 'PNDG'</p> <p>Where price is not applicable the value shall be 'NOAP'</p> <p>The information reported in this field shall be consistent with the values provided in fields 30 and 46.</p> | <p>{DECIMAL-18/13} in case the price is expressed as monetary value</p> <p>{DECIMAL-11/10} in case the price is expressed as percentage or yield</p> <p>{DECIMAL-18/17} in case the price is expressed as basis points</p> <p>'PNDG' in case the price is not available</p> <p>'NOAP' in case the price is not applicable</p> |
| 34 | Price Currency | Currency in which the price is expressed (applicable if the price is expressed as monetary value). | {CURRENCYCODE_3} |
| 35 | Net amount | <p>The net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction. This cash amount equals to: (clean price * nominal value)+any accrued coupons.</p> <p>As a result, the net amount of the transaction excludes any commission or other fees charged to the buyer of the debt instrument.</p> <p>Field only applies when the financial instrument is debt.</p> | {DECIMAL-18/5} |
| 36 | Venue | <p>Identification of the venue where the transaction was executed.</p> <p>Use the ISO 10383 segment MIC for transactions executed on a trading venue, Systematic Internaliser (SI) or organised trading platform outside of the Union.</p> <p>Where the segment MIC does not exist, use the operating MIC.</p> <p>Use MIC code 'XOFF' for financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside of the Union, or where an investment firm does not know it is trading with another investment firm acting as an SI.</p> <p>Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an organised trading platform outside of the Union but where the underlying is admitted to trading or traded on a trading venue.</p> | {MIC} |
| 37 | Country of the branch membership | <p>Code used to identify the country of a branch of the investment firm whose market membership was used to execute the transaction.</p> <p>Where a branch's market membership was not used, this field shall be populated with the country code of the home</p> | {COUNTRYCODE_2} |

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| | | <p>Member State of the investment firm or the country code of the country where the firm has established its head office or registered office (in the case of third country firms).</p> <p>This field shall only be populated for the market side of a transaction executed on a trading venue or on an organised trading platform outside of the Union.</p> | |
| 38 | Up-front payment | <p>Monetary value of any up-front payment received or paid by the seller.</p> <p>Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up-front payment, the value populated is negative.</p> | {DECIMAL-18/5} |
| 39 | Up-front payment currency | Currency of the up-front payment. | {CURRENCYCODE_3} |
| 40 | Complex trade component id | <p>Identifier, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments in accordance with Article 12. The code must be unique at the level of the firm for the group of reports related to the execution.</p> <p>Field only applies when the conditions specified in Article 12 apply.</p> | {ALPHANUM-35} |
| Instrument details | | | |
| 41 | Instrument identification code | <p>Code used to identify the financial instrument</p> <p>This field applies to financial instruments for which a request for admission to trading has been made, that are admitted to trading or traded on a trading venue or on a systematic internaliser. It also applies to financial instruments which have an ISIN and are traded on organised trading platform outside of the Union where the underlying is a financial instrument traded on a trading venue.</p> | {ISIN} |
| <p>Fields 42-56 are not applicable where: transactions are executed on a trading venue or with an investment firm acting as a SI; or field 41 is populated with an ISIN that exists on the reference data list from ESMA</p> | | | |
| 42 | Instrument full name | Full name of the financial instrument | {ALPHANUM-350} |
| 43 | Instrument classification | <p>Taxonomy used to classify the financial instrument</p> <p>A complete and accurate CFI code shall be provided.</p> | {CFI_CODE} |
| 44 | 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</p> | {CURRENCYCODE_3} |

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| | | underlying swap. For swaptions where the underlying is multi-currency, this will be the notional currency of leg 1 of the swap. | |
| 45 | 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} |
| 46 | Price multiplier | Number of units of the underlying instrument represented by a single derivative contract. Monetary value covered by a single swap contract where the quantity field indicates the number of swap contracts in the transaction. 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. The information reported in this field shall be consistent with the values provided in fields 30 and 33. | {DECIMAL-18/17} |
| 47 | 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. Where the underlying is a stock dividend, then ISIN code of the related share entitling the underlying dividend. For Credit Default Swaps, the ISIN of the reference obligation shall be provided. In case the underlying is an Index and has an ISIN, the ISIN code for that index. Where the underlying is a basket, include the ISIN of each constituent of the basket that is admitted to trading or is traded on a trading venue. Field 47 shall be reported as many times as necessary to list all reportable instruments in the basket. | {ISIN} |
| 48 | Underlying index name | When the underlying is an index, the name of the Index. | {INDEX} Or {ALPHANUM-25} - if the index name is not included in the |

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| | | | {INDEX} list |
| 49 | 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}+'MNTN' - months {INTEGER-3}+'YEAR' - years |
| 50 | 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: - 'PUTO', 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: - 'PUTO', 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 |
| 51 | Strike price | Pre-determined 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 an option or warrant 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 |
| 52 | Strike price currency | Currency of the strike price | {CURRENCYCODE_3} |
| 53 | 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). | 'EURO' - European 'AMER' - American 'ASIA' - Asian 'BERM' - Bermudan |

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| | | This field is only applicable for options, warrants and entitlement certificates. | 'OTHR' - Any other type |
| 54 | Maturity date | Date of maturity of the financial instrument. Field only applies to debt instruments with defined maturity. | {DATEFORMAT} |
| 55 | Expiry date | Expiry date of the financial instrument. Field only applies to derivatives with a defined expiry date. | {DATEFORMAT} |
| 56 | Delivery type | Indication as to whether the transaction is settled physically or in cash. Where delivery type cannot be determined at time of execution, the value shall be 'OPTL' The field is only applicable for derivatives. | 'PHYS' - Physically settled 'CASH' - Cash settled 'OPTL' - Optional for counterparty or when determined by a third party |
| Trader, algorithms, waivers and indicators | | | |
| 57 | Investment decision within firm | Code used to identify the person or algorithm within the investment firm who is responsible for the investment decision. For natural persons, the identifier specified in Article 6 shall be used If the investment decision was made by an algorithm, the field shall be populated as set out in Article 8. Field only applies for investment decision within the firm. Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm within the receiving firm's report using the information received from the transmitting firm. | {NATIONAL_ID} - Natural persons {ALPHANUM-50} - Algorithms |
| 58 | Country of the branch responsible for the person making the investment decision | Code used to identify the country of the branch of the investment firm for the person responsible for the investment decision, as set out in Article 14(3)(b). Where the person responsible for the investment decision was not supervised by a branch, this field shall be populated with the country code of the home Member State of the investment firm or the country code of the country where the firm has established its head office or registered office (in the case of third country firms). Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm within the receiving firm's report using the information received from the transmitting firm. This field is not applicable when the investment decision was made by an algorithm | {COUNTRYCODE_2} |
| 59 | Execution within firm | Code used to identify the person or algorithm within the investment firm who is responsible for the execution. For natural persons, the identifier specified in Article 7 shall be used If the execution was made by an algorithm, the field shall be populated as set out in Article 9. | {NATIONAL_ID} - Natural persons {ALPHANUM-50} - Algorithms |

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| 60 | Country of the branch supervising the person responsible for the execution | Code used to identify the country of the branch of the investment firm for the person responsible for the execution of the transaction, as set out in Article 14(3)(c). Where the person responsible was not supervised by a branch, this field shall be populated with the country code of the home Member State of the investment firm, or the country code of the country where the firm has established its head office or registered office (in the case of third country firms) This field is not applicable when the execution was made by an algorithm | {COUNTRYCODE_2} |
| 61 | Waiver indicator | Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) No 600/2014. For equity instruments: ‘RFPT’ = Reference price transaction ‘NLIQ’ = Negotiated transactions in liquid financial instruments ‘OILQ’ = Negotiated transactions in illiquid financial instruments ‘PRIC’ = Negotiated transactions subject to conditions other than the current market price of that equity financial instrument. For non-equity instruments: ‘SIZE’ = Above specific size transaction ‘ILQD’ = Illiquid instrument transaction This field shall only be populated for the market side of a transaction executed under a waiver on a trading venue. | Populate one or more of the following flags: ‘RFPT’ - Reference price ‘NLIQ’ - Negotiated (liquid) ‘OILQ’ - Negotiated (illiquid) ‘PRIC’ - Negotiated (conditions) ‘SIZE’ - Above specified size ‘ILQD’ - Illiquid instrument |
| 62 | Short selling indicator | A short sale concluded by an investment firm on its own behalf or on behalf of a client, as described in Article 11. When an investment firm executes a transaction on behalf of a client who is selling and the investment firm, acting on a best effort basis, cannot determine whether it is a short sale transaction, this field shall be populated with ‘UNDI’ Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4 of this Regulation, this field shall be populated by the receiving firm in the receiving firm’s reports using the information received from the transmitting firm. This field is only applicable when, the instrument is covered by Regulation (EU) No 236/2012, and the seller is the investment firm or a client of the investment firm. | ‘SESH’ - Short sale with no exemption ‘SSEX’ - Short sale with exemption ‘SELL’ - No short sale ‘UNDI’ – Information not available |
| 63 | OTC post-trade indicator | Indicator as to the type of transaction in accordance with Articles 20(3)(a) and 21(5)(a) of Regulation (EU) No 600/2014. For all instruments: ‘BENC’ = Benchmark transactions ‘ACTX’ = Agency cross transactions | Populate one or more of the following flags: ‘BENC’ – Benchmark ‘ACTX’ – Agency cross ‘LRGS’ - Large in scale ‘ILQD’ - Illiquid instrument |

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| | | <p>‘LRGS’ = Post-trade large-in-scale transactions ‘ILQD’ = Illiquid instrument transaction ‘SIZE’ = Above specific size transaction ‘CANC’ = Cancellations ‘AMND’ = Amendments</p> <p>For equity instruments: ‘SDIV’ = Special dividend transactions ‘RPRI’ = Transactions which have received price improvement ‘DUPL’ = Duplicative trade reports ‘TNCP’ = Transactions not contributing to the price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014</p> <p>For non-equity instruments: ‘TPAC’ = Package transaction ‘XFPH’ = Exchange for Physical transaction</p> | <p>‘SIZE’ - Above specified size ‘CANC’ - Cancellations ‘AMND’ - Amendments ‘SDIV’ – Special dividend ‘RPRI’ – Price improvement ‘DUPL’ – Duplicative ‘TNCP’ – Not contributing to the price discovery process ‘TPAC’ - Package ‘XFPH’ – Exchange for Physical</p> |
| 64 | Commodity derivative indicator | <p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/65/EU.</p> <p>Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm in the receiving firm’s reports using the information received from the transmitting firm. This field is only applicable for commodity derivative transactions.</p> | <p>‘true’ - yes ‘false’ - no</p> |
| 65 | Securities financing transaction indicator | <p>‘true’ shall be populated where the transaction falls within the scope of activity but is exempted from reporting under [Securities Financing Transactions Regulation] ‘false’ otherwise.</p> | <p>true - yes false- no</p> |

Annex II

National client identifiers for natural persons to be used in transaction reports

| ISO 3166 – 1 alpha 2 | Country Name | 1st priority identifier | 2nd priority identifier | 3rd priority identifier |
|----------------------|----------------|---|-------------------------------|-------------------------|
| AT | Austria | CONCAT | | |
| BE | Belgium | Belgian National Number (Numéro de registre national – Rijksregisternummer) | CONCAT | |
| BG | Bulgaria | Bulgarian Personal Number | CONCAT | |
| CY | Cyprus | National Passport Number | CONCAT | |
| CZ | Czech Republic | National identification number (Rodné číslo) | Passport Number | CONCAT |
| DE | Germany | CONCAT | | |
| DK | Denmark | Personal identity code 10 digits alphanumerical: DDMMYYXXXX | CONCAT | |
| EE | Estonia | Estonian Personal Identification Code (Isikukood) | | |
| ES | Spain | Tax identification number (Código de identificación fiscal) | | |
| FI | Finland | Personal identity code | CONCAT | |
| FR | France | CONCAT | | |
| GB | United Kingdom | UK National Insurance number | CONCAT | |
| GR | Greece | 10 DSS digit investor share | CONCAT | |
| HR | Croatia | Personal Identification Number (OIB – Osobni identifikacijski broj) | CONCAT | |
| HU | Hungary | CONCAT | | |
| IE | Ireland | CONCAT | | |
| IS | Iceland | Personal Identity Code (Kennitala) | | |
| IT | Italy | Fiscal code (Codice fiscale) | | |
| LI | Liechtenstein | National Passport Number | National Identity Card Number | CONCAT |
| LT | Lithuania | Personal code (Asmens kodas) | National Passport Number | CONCAT |

| ISO 3166 – 1 alpha 2 | Country Name | 1st priority identifier | 2nd priority identifier | 3rd priority identifier |
|----------------------------|--------------|---|---|-------------------------|
| LU | Luxembourg | CONCAT | | |
| LV | Latvia | Personal code (Personas kods) | CONCAT | |
| MT | Malta | National Identification Number | National Passport Number | |
| NL | Netherlands | National Passport Number | National identity card number | CONCAT |
| NO | Norway | 11 digit personal id (Foedselsnummer) | CONCAT | |
| PL | Poland | National Identification Number (PESEL) | Tax Number (Numer identyfikacji podatkowej) | |
| PT | Portugal | Tax number (Número de Identificação Fiscal) | National Passport Number | CONCAT |
| RO | Romania | National Identification Number (Cod Numeric Personal) | National Passport Number | CONCAT |
| SE | Sweden | Personal identity number | CONCAT | |
| SI | Slovenia | Personal Identification Number (EMŠO: Enotna Matična Številka Občana) | CONCAT | |
| SK | Slovakia | Personal number (Rodné číslo) | National Passport Number | CONCAT |
| All other countries | | National Passport Number | CONCAT | |