Chapter 25

Commission Delegated Regulation (EU) 2017/585

ANNEX Table 1

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	— 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. Dates and times shall be reported in UTC.
{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	Numerical field for both positive and negative values. — 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 "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
{FISN}	35 alphanumeric characters	FISN code as defined in ISO 18774

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 "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" - Container ships	
"FRTL" - "Fertilizer"	"AMMO" - Ammonia "DAPH" - DAP (Diammonium Phos phate) "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 (EU) 2017/583		
"OTHR" - Other		

Table 3 **Details to be reported as financial instrument reference data**

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STAND ARDS TO BE USED FOR RE PORTING
General Fields			
1	Instrument identification code	Code used to identify the financial instrument.	{ISIN}
2	Instrument full name	Full name of the financial instru ment.	{ALPHANUM-350}
3	Instrument classification	Taxonomy used to classify the fin ancial instrument. A complete and accurate CFI code shall be provided.	{CFI_CODE}
4	Commodities or emission allow ance derivative indicator	Indication as to whether the fin ancial instrument falls within the definition of commodities derivat ive under Article 2(1)(30) of Reg ulation (EU) No 600/2014 or is a derivative relating to emission al lowances referred to in paragraph 4 of Part 1 of Schedule 2 to the Regu lated Activities Order.	"true" - Yes "false" - No
Issuer related fields			
5	Issuer or operator of the trading venue identifier	LEI of issuer or trading venue oper ator.	{LEI}
Venue related fields			
6	Trading venue	Segment MIC for the trading ven ue or systematic internaliser, where	{MIC}

		available, otherwise operating 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 finan cial instrument has requested or ap proved 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 ap proved admission to trading or trad ing 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 ad mission 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 instru ment was first traded or an order or quote was first received by the trad ing venue.	{DATE_TIME_FORMAT}
12	Termination date	Where available, the date and time when the financial instrument ceases to be traded or to be admit ted to trading on the trading venue.	{DATE_TIME_FORMAT}
Notional related fields			
13	Notional currency 1	Currency in which the notional is denominated. In the case of an interest rate or cur rency 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-cur rency, this will be the notional cur rency of the underlying swap. For swaptions where the underlying is multi-currency, this will be the notional currency of leg 1 of the swap.	{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	Date of maturity of the financial in strument.	{DATEFORMAT}

		Field applicable to debt instru ments with defined maturity.	
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 un til maturity date, expressed as a per centage.	{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 {IN DEX} 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 in dex/benchmark of a floating rate bond	Number of basis points above or be low the index used to calculate a price	{INTEGER-5}
23	Seniority of the bond	Identify the type of bond: senior debt, mezzanine, subordinated or ju nior.	"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 instru ment. Field applicable to derivatives with a defined expiry date.	{DATEFORMAT}
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 instru ment on which the spreadbet is based.	{DECIMAL-18/17}
26	Underlying instrument code	ISIN code of the underlying instru ment.	{ISIN}

		For ADRs, GDRs and similar in struments, the ISIN code of the fin ancial instrument on which those in struments are based. For convertible bonds, the ISIN code of the instrument in which the bond can be converted. For derivatives or other instru ments which have an underlying, the underlying instrument ISIN code, when the underlying is admit ted to trading, or traded on a trad ing venue. Where the underlying is a stock dividend, then the 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 ISINs of each constitu ent of the basket that is admitted to trading or is traded on a trading venue. Fields 26 and 27 shall be re ported 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.	{LEI}
28	Underlying index name	In case the underlying is an Index, the name of the index.	{INDEX} Or {ALPHANUM-25} - if the index name is not included in the {IN DEX} 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 deriv ative contract is a call (right to pur chase a specific underlying asset) or a put (right to sell a specific un derlying 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 swap tion, in which the buyer has the	"PUTO" - Put "CALL" - Call "OTHR" - where it cannot be de termined whether it is a call or a put

		right to enter into a swap as a fixed-rate receiver. — "Call", in case of payer swap tion, 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 indica tion that the price cannot be determ ined at the time of execution. Field applicable to options or war rants, where strike price can be de termined at the time of execution. Where price is currently not avail able 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 (Ber mudan) or at any time during the life of the contract (American style). This field is only applicable for op tions, warrants and entitlement cer tificates.	"EURO" - European "AMER" - American "ASIA" - Asian "BERM" - Bermudan "OTHR" - Any other type
34	Delivery type	Indication as to whether the finan cial instrument is settled physically or in cash. Where delivery type cannot be de termined at time of execution, the value shall be "OPTL". This field is only applicable for de rivatives.	"PHYS" - Physically Settled "CASH" - Cash settled "OPTL" - Optional for counter party or when determined by a third party
Commodity and emission allowances derivatives			
35	Base product	Base product for the underlying as set class as specified in the classific ation of commodities and emission allowances derivatives table.	Only values in the "Base product" column of the classification of com modities derivatives table are al lowed.

36	Sub product	The Sub Product for the underlying asset class as specified in the classi fication of commodities and emis sion allowances derivatives table. Field requires a Base product.	Only values in the "Sub product" column of the classification of com modities derivatives table are al lowed are allowed.
37	Further sub product	The Further sub product for the un derlying asset class as specified in the classification of commodities and emission allowances derivat ives table. Field requires a Sub product.	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	"FUTR" - Futures "OPTN" - Options "TAPO" - TAPOS "SWAP" - SWAPS "MINI" - Minis "OTCT" - OTC "ORIT" - Outright "CRCK" - Crack "DIFF" - Differential "OTHR" - Other
39	Final price type	Final price type as specified by the trading venue	"ARGM" - Argus/McCloskey "BLTC" - Baltic "EXOF" - Exchange "GBCL" - GlobalCOAL "IHSM" - IHS McCloskey "PLAT" - Platts "OTHR" - Other
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 refer ence rate is not included in the {IN DEX} list
41	IR Term of contract	If the asset class is Interest Rates, this field states the term of the con tract. 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 de nominated. For swaptions where the underly ing swap is multi-currency, the cur rency 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 refer ence rate is not included in the {IN DEX} list
46	IR Term of contract of leg 2	An indication of the reference peri od of the interest rate, which is set at predetermined intervals by ref erence 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 ex change as underlying.			
47	Notional currency 2	Field shall be populated with the underlying currency 2 of the cur rency 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