

COMMISSION DELEGATED REGULATION (EU) 2017/585**of 14 July 2016****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****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012 ⁽¹⁾, and in particular the third subparagraph of Article 27(3) thereof,

Whereas:

- (1) For the purpose of effective market monitoring by competent authorities, reference data for financial instruments should be reported in a consistent format and according to uniform standards.
- (2) Reporting and publication of reference data in electronic, machine-readable and downloadable form and format facilitates the efficient use and exchange of that data.
- (3) Promptly receiving reference data in respect of all financial instruments that are admitted to trading or that are traded on a trading venue or via a systematic internaliser, enables competent authorities and the European Securities and Markets Authority (ESMA) to ensure data quality and effective market monitoring and thus contributing to market integrity.
- (4) To ensure that trading venues and systematic internalisers submit complete and accurate reference data and that competent authorities are able to effectively receive and use such data in a timely manner, appropriate submission timelines should be established. Adequate time should be allowed to identify inaccuracies or incompleteness thereof prior to publication. To ensure that reference data submitted is consistent with the corresponding information reported in accordance with Article 26 of Regulation (EU) No 600/2014, reference data in respect of a given day should be used by competent authorities to validate and exchange the reports of transactions executed on that same day.
- (5) In accordance with Article 27(2) of Regulation (EU) No 600/2014, senders and recipients of reference data have to ensure the effective receipt, efficient exchange and quality of the data and its consistency with corresponding transaction reports provided in Article 26 of that Regulation. Trading venues and systematic internalisers should therefore provide complete and accurate reference data and should promptly inform competent authorities of identified incompleteness or inaccuracy in data already provided. They should also maintain adequate systems and controls for the purpose of accurate, complete and timely provision of reference data.
- (6) For the purposes of efficient use and exchange of reference data, and in order to ensure that reference data are consistent with corresponding data provided in transaction reports, trading venues and systematic internalisers must base the identification of financial instruments and legal entities to be included in the reference data on uniform accepted standards. In particular, and in order to ensure that reference data are matched with corresponding transaction reports, trading venues and systematic internalisers should ensure that International Securities Identifying Number codes in accordance with ISO 6166 pertaining to the financial instruments being reported are obtained and included in the reported data.
- (7) For reasons of consistency and in order to ensure the smooth functioning of the financial markets, it is necessary that the provisions laid down in this Regulation and the provisions laid down in Regulation (EU) No 600/2014 apply from the same date.

⁽¹⁾ OJ L 173, 12.6.2014, p. 84.

- (8) This Regulation is based on the draft regulatory technical standards submitted by ESMA to the Commission.
- (9) ESMA has conducted open public consultations on the draft regulatory technical standards on which this Regulation is based, analysed the potential related costs and benefits and requested the opinion of the Securities and Markets Stakeholder Group established by Article 37 of Regulation (EU) No 1095/2010 of the European Parliament and of the Council ⁽¹⁾,

HAS ADOPTED THIS REGULATION:

Article 1

Content, standards, form and format of reference data

Trading venues and systematic internalisers shall provide competent authorities with all details of financial instrument reference data ('reference data') referred to in Table 3 of the Annex that pertain to the financial instrument concerned. All details provided shall be submitted in accordance with the standards and formats specified in Table 3 of the Annex, in an electronic and machine-readable form and in a common XML template in accordance with the ISO 20022 methodology.

Article 2

Timing for provision of reference data to competent authorities

1. Trading venues and systematic internalisers shall provide their competent authority by 21.00 CET on each day they are open for trading with the reference data for all financial instruments that are admitted to trading or that are traded, including where orders or quotes are placed through their system, before 18.00 CET on that day.
2. Where a financial instrument is admitted to trading or traded, including where an order or a quote is placed for the first time, after 18.00 CET on a day on which a trading venue or systematic internaliser is open for trading, the reference data in respect of the financial instrument concerned shall be provided by 21.00 CET on the next day on which the trading venue or systematic internaliser concerned is open for trading.

Article 3

Identification of financial instruments and legal entities

1. Prior to the commencement of trading in a financial instrument in a trading venue or systematic internaliser, the trading venue or systematic internaliser concerned shall obtain the ISO 6166 International Securities Identifying Number ('ISIN') code for the financial instrument.
2. Trading venues and systematic internalisers shall ensure that legal entity identifier codes included in the reference data provided comply with the ISO 17442:2012 standard, pertain to the issuer concerned, and are listed in the Global Legal Entity Identifier database maintained by the Central Operating Unit appointed by the the Legal Entity Identifier Regulatory Oversight Committee.

Article 4

Arrangements to ensure effective receipt of reference data

1. Competent authorities shall monitor and assess the completeness of the reference data they receive from a trading venue or systematic internaliser, and the compliance of that data with the standards and formats specified in Table 3 of the Annex.

⁽¹⁾ Regulation (EU) No 1095/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Securities and Markets Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/77/EC (OJ L 331, 15.12.2010, p. 84).

2. Following receipt of reference data in respect of each day on which trading venues and systematic internalisers are open for trading, competent authorities shall notify trading venues and systematic internalisers of any incompleteness in that data and of any failure to deliver reference data by the deadlines set out in Article 2.
3. ESMA shall monitor and assess the completeness of reference data it receives from competent authorities, and compliance of the data with the standards and formats specified in Table 3 of the Annex.
4. Following receipt of reference data from competent authorities, ESMA shall notify them of any incompleteness in that data and of any failure to deliver reference data by the deadlines set out in Article 7(1).

Article 5

Arrangements to ensure the quality of the reference data

Competent authorities shall conduct quality assessments regarding the content and accuracy of the reference data received pursuant to Article 27(1) of Regulation (EU) No 600/2014 on at least a quarterly basis.

Article 6

Methods and arrangements for supplying reference data

1. Trading venues and systematic internalisers shall ensure that they provide complete and accurate reference data to their competent authorities pursuant to Articles 1 and 3.
2. Trading venues and systematic internalisers shall put methods and arrangements in place that enable them to identify incomplete or inaccurate reference data previously submitted. A trading venue or systematic internaliser detecting that submitted reference data is incomplete or inaccurate shall promptly notify its competent authority and transmit to the competent authority complete and correct relevant reference data without undue delay.

Article 7

Arrangements for efficient exchange and publication of reference data

1. Competent authorities shall transmit complete and accurate reference data to ESMA each day no later than 23.59 CET using the secure electronic communication channel established for that purpose between competent authorities and ESMA.
2. On the day following receipt of reference data in accordance with paragraph 1, ESMA shall consolidate the data received from each competent authority.
3. ESMA shall make the consolidated data available to all competent authorities by 8.00 CET on the day following its receipt using the secure electronic communication channels referred to in paragraph 1.
4. Competent authorities shall use the consolidated data in respect of a given day to validate the transaction reports in respect of transactions executed on that given day and reported pursuant to Article 26 of Regulation (EU) No 600/2014.
5. Each competent authority shall use the consolidated data for a given day to exchange transaction reports submitted on that given day in accordance with the second subparagraph of Article 26(1) of Regulation (EU) No 600/2014.
6. ESMA shall publish the reference data in an electronic, downloadable and machine-readable form.

*Article 8***Entry into force and application**

This Regulation shall enter into force on the twentieth day following that of its publication in *the Official Journal of the European Union*.

It shall apply from the date referred to in the second paragraph of Article 55 of Regulation (EU) No 600/2014.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

Done at Brussels, 14 July 2016.

For the Commission
The President
Jean-Claude JUNCKER

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.dddZ. — '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.dddZ' 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. <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 'BUBO' – BUBOR

SYMBOL	DATA TYPE	DEFINITION
		'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	

Base product	Sub product	Further sub product
	'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 'TAPP' – Tapis 'URAL' – Urals 'WTIO' – WTI
	'COAL' – Coal 'INRG' – Inter Energy 'RNNG' – Renewable energy 'LGHT' – Light ends 'DIST' – Distillates	

Base product	Sub product	Further sub product
'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 'BLT' – 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

Base product	Sub product	Further sub product
'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 ⁽¹⁾		
'OTHR' – Other		

⁽¹⁾ Commission Delegated Regulation (EU) 2017/583 of 14 July 2016 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 (see page 229 of this Official Journal).

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}

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING
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}

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING
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/bench- mark 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/bench- mark 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 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	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.	{DECIMAL-18/17}
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. Where the underlying is a stock dividend, then the ISIN code of the related share entitling the underlying dividend.	{ISIN}

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING
		<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>	
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 {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	<p>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:</p> <ul style="list-style-type: none"> — '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. <p>In case of Caps and Floors it shall be:</p> <ul style="list-style-type: none"> — '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	<p>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.</p> <p>Field applicable to options or warrants, where strike price can be determined at the time of execution.</p> <p>Where price is currently not available but pending, the value shall be 'PNDG'.</p> <p>Where strike price is not applicable the field shall not be populated.</p>	{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}

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING
33	Option exercise style	<p>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).</p> <p>This field is only applicable for options, warrants and entitlement certificates.</p>	<p>'EURO' – European 'AMER' – American 'ASIA' – Asian 'BERM' – Bermudan 'OTHR' – Any other type</p>
34	Delivery type	<p>Indication as to whether the financial 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>	<p>'PHYS' – Physically Settled 'CASH' – Cash settled 'OPTL' – Optional for counterparty or when determined by a third party</p>

Commodity and emission allowances derivatives

35	Base product	<p>Base product for the underlying asset class as specified in the classification of commodities and emission allowances derivatives table.</p>	<p>Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.</p>
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>	<p>Only values in the 'Sub product' column of the classification of commodities derivatives table are allowed.</p>
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>	<p>Only values in the 'Further sub product' of the classification of commodities derivatives table are allowed.</p>
38	Transaction type	<p>Transaction type as specified by the trading venue</p>	<p>'FUTR' – Futures 'OPTN' – Options 'TAPO' – TAPOS 'SWAP' – SWAPS 'MINI' – Minis 'OTCT' – OTC 'ORIT' – Outright 'CRCK' – Crack 'DIFF' – Differential 'OTHR' – Other</p>
39	Final price type	<p>Final price type as specified by the trading venue</p>	<p>'ARGM' – Argus/McCloskey 'BLTC' – Baltic 'EXOF' – Exchange 'GBCL' – GlobalCOAL 'IHSM' – IHS McCloskey 'PLAT' – Platts 'OTHR' – Other</p>

N.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING
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