ANNEX II

Annex II is amended as follows:

(1) Table 2 is replaced by the following:

'*Table 2*

List of details for the purpose of post-trade transparency

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
1	Trading date and time	For all financial instruments	Date and time when the transaction was executed. For transactions executed on a trading venue, the level of granularity shall be in accordance with the requirements set out in Article 2 of Commission Delegated Regulation (EU) 2017/574 (¹). 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, as specified in fields 31, 34 and 44 of Table 2 of Annex I of Delegated Regulation (EU) 2017/590, instrument identification code, instrument classification and underlying instrument code, where applicable. For transactions not executed on a trading venue the time reported shall be granular to at least the nearest second. 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 of Delegated Regulation (EU) 2017/590 were not satisfied, this shall be the date and time of the transaction rather than the time of the order transmission.	Regulated Market (RM) Multilateral Trading Facility (MTF), Organised Trading Facility (OTF) Approved Publication Arrangement (APA) Consolidated tape provider (CTP)	{DATE_TIME_FORMAT}
2	Instrument identification code	For all financial instruments	Code used to identify the financial instrument	RM, MTF, OTF, APA, CTP	{ISIN}.
3	Price	For all financial instruments	Traded price of the transaction excluding, where applicable, commission and accrued interest. The traded price shall be reported in accordance with standard market convention. The value provided in this field shall be consistent with the value provided in the field "Price Notation". Where price is currently not available but pending ("PNDG") or not applicable ("NOAP"), this field shall not be populated.	RM, MTF, OTF, APA, CTP	{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

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
4	Missing Price	For all financial instruments	Where price is currently not available but pending, the value shall be "PNDG". Where price is not applicable the value shall be "NOAP".	RM, MTF, OTF, APA, CTP	"PNDG" in case the price is not available "NOAP" in case the price is not applicable
5	Price currency	For all financial instruments	Major currency in which the price is expressed (applicable if the price is expressed as monetary value).	RM, MTF, OTF, APA, CTP	{CURRENCY-CODE_3}
6	Price notation	For all financial instruments	Indication as to whether the price is expressed in monetary value, in percentage, in basis points or in yield The price notation shall be reported in accordance with standard market convention. For credit default swaps, this field shall be populated with "BAPO". For bonds (other than ETNs and ETCs) this field shall be populated with percentage (PERC) of the notional amount. Where a price in percentage is not the standard market convention, it shall be populated with YIEL, BAPO or MONE, in accordance with the standard market convention. The value provided in this field shall be consistent with the value provided in the field "Price". Where the price is reported in monetary terms, it shall be provided in the major currency unit. Where the price is currently not available but pending ("PNDG") or not applicable ("NOAP"), this field shall not be populated.	RM, MTF, OTF, APA, CTP	"MONE" — Monetary value "PERC" — Percentage "YIEL" — Yield "BAPO" — Basis points
#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
7	Quantity	For all financial instruments except in the cases described under Article 11(1), points (a) and (b) of this Regulation.	For financial instruments traded in units, the number of units of the financial instrument. Empty otherwise.	RM, MTF, OTF, APA, CTP	{DECIMAL-18/17}
8	Quantity in measurement unit	For contracts designated in units in commodity derivatives, C10 derivatives, emission allowance derivatives and emission allowances except in the cases described under Article 11(1), points (a) and (b) of this Regulation.	The equivalent amount of commodity or emission allowance traded expressed in measurement unit.	RM, MTF, OTF, APA, CTP	{DECIMAL-18/17}
9	Notation of the quantity in measurement unit	For contracts designated in units in commodity derivatives, C10 derivatives, emission allowance derivatives and emission allowances except in the cases described under Article 11(1), points (a) and (b) of this Regulation	Indication of the notation in which the quantity in measurement unit is expressed.	RM, MTF, OTF, APA, CTP	"TOCD" — tonnes of carbon dioxide equivalent, for any contract related to emission allowances "TONE" — metric tonnes "MWHO" — megawatt hours "MBTU" — one million British thermal units "THMS" — Therms "DAYS"— days or {ALPHANUM-4} otherwise

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
10	Notional amount	For all financial instruments except in the cases described under Article 11(1), points (a) and (b) of this Regulation.	This field shall be populated: (i) for bonds (excluding ETCs and ETNs), with the face value, which is the amount repaid at redemption to the investor; (ii) for ETCs and ETNs and securitised derivatives, with the number of instruments exchanged between the buyers and sellers multiplied by the price of the instrument exchanged for that specific transaction. Equivalently, with the price field multiplied by the quantity field; (iii) for structured finance products (SFPs), with the nominal value per unit multiplied by the number of instruments at the time of the transaction; (iv) for credit default swaps, with the notional amount for which the protection is acquired or disposed of; (v) for options, swaptions, swaps other than those in (iv), futures and forwards, with the notional amount of the contract; (vi) for emission allowances, with the resulting amount of the quantity at the relevant price set in the contract at the time of the transaction. Equivalently, with the price field multiplied by the quantity in measurement unit field; (vii) for spread bets, with the monetary value wagered per point movement in the underlying financial instrument at the time of the transaction; (viii) for contracts for difference, with the number of instruments exchanged between the buyers and sellers multiplied by the price of the instrument exchanged for that specific transaction. Equivalently, with the price field multiplied by the quantity field.	RM, MTF, OTF, APA, CTP	{DECIMAL-18/5}
#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
11	Notional currency	For all financial instruments except in the cases described under Article 11(1), points (a) and (b) of this Regulation.	Major currency in which the notional amount is denominated. In the case of an FX derivative contract or a multi-currency swap or a swaption where the underlying swap is multi-currency or a currency CFD or spread-betting contract, this will be the notional currency of leg 1.	RM, MTF, OTF, APA, CTP	{CURRENCY-CODE_3}
12	Type	For emission allowances and emission allowance derivatives only	This field is only applicable for emission allowances and emission allowance derivatives.	RM, MTF, OTF, APA, CTP	"EUAE" — EUA "CERE" — CER "ERUE" — ERU "EUAA" — EUAA "OTHR" — Other
13	Venue of execution	For all financial instruments	Identification of the venue where the transaction was executed. Use the ISO 10383 segment MIC for transactions executed on an EU trading venue. Where the segment MIC does not exist, use the operating MIC. Use "SINT" for financial instruments admitted to trading or traded on a trading venue, where the transaction on that financial instrument is executed on a Systematic Internaliser. Use MIC code "XOFF" for financial instruments admitted to trading or traded on a trading venue, where the transaction on that financial instrument is neither executed on an EU trading venue nor executed by a systematic internaliser. If the transaction is executed on an organised trading platform outside of the EU then in addition to "XOFF" also the population of the field "Third-country trading venue of execution" is required.	RM, MTF, OTF, APA, CTP	{MIC} – EU trading venues or "SINT" — systematic internaliser "XOFF" — otherwise

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
14	Third-country trading venue of execution	For all financial instruments	Identification of the third-country trading venue where the transaction was executed. Use the ISO 10383 segment MIC. Where the segment MIC does not exist, use the operating MIC. Where the transaction is not executed on a third-country trading venue, the field shall not be populated.	APA, CTP	{MIC}
15	Publication Date and Time	For all financial instruments	Date and time when the transaction was published by a trading venue or APA. For transactions executed on a trading venue, the level of granularity shall be in accordance with the requirements set out in Article 2 of Delegated Regulation (EU) 2017/574. For transactions not executed on a trading venue, the time reported shall be granular to at least the nearest second.	RM, MTF, OTF, APA, CTP	{DATE_TIME_ FORMAT}
16	Venue of publication	For all financial instruments	Code used to identify the trading venue and APA publishing the transaction.	CTP	Trading venue: {MIC} APA: {MIC} where available. Otherwise, 4 character code as published in the list of data reporting services providers on ESMA's website.
17	Transaction Identification Code	For all financial instruments	Alphanumerical code assigned by trading venues (pursuant to Article 12 of Commission Delegated Regulation (EU) 2017/580 ([2])) and APAs and used in any subsequent reference to the specific trade.	RM, MTF, OTF, APA, CTP	{ALPHA-NUMERICAL-52}

#	Field identifier	Financial instruments	Description and details to be published	Type of execution or publication venue	Format to be populated as defined in Table 1
			The transaction identification code shall be unique, consistent and persistent per ISO 10383 segment MIC and per trading day. Where the trading venue does not use segment MICs, the transaction identification code shall be unique, consistent and persistent per operating MIC per trading day. Where the APA does not use MICs, it shall be unique, consistent and persistent per 4-character code used to identify the APA per trading day. The components of the transaction identification code shall not disclose the identity of the counterparties to the transaction for which the code is maintained		
18	Transaction to be cleared	For derivatives	Code to identify whether the transaction will be cleared.	RM,MTF, OTF, APA, CTP	"TRUE" — transaction to be cleared "FALSE" — transaction not to be cleared

(¹) Commission Delegated Regulation (EU) 2017/574 of 7 June 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council with regard to regulatory technical standards for the level of accuracy of business clocks (OJ L 87, 31.3.2017, p. 148).

(²) Commission Delegated Regulation (EU) 2017/580 of 24 June 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the maintenance of relevant data relating to orders in financial instruments (OJ L 87, 31.3.2017, p. 193).

Delegated Regulation (EU) No 148/2013 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories.'

(2) Table 3 is replaced by the following:

'Table 3

List of flags for the purpose of post-trade transparency

Flag	Name	Type of execution or publication venue	Description
"BENC"	Benchmark transaction flag	RM, MTF, OTF, APA, CTP	Transactions executed in reference to a price that is calculated over multiple time instances according to a given benchmark, such as volume-weighted average price or time-weighted average price.
"ACTX"	Agency cross transaction flag	APA, CTP	Transactions where an investment firm has brought together two clients' orders with the purchase and the sale conducted as one transaction and involving the same volume and price.
"NPFT"	Non-price forming transaction flag	RM, MTF, OTF, CTP	Non-price forming transactions as set out in Article 2(5) of Delegated Regulation (EU) 2017/590.

Flag	Name	Type of execution or publication venue	Description
"LRGS"	Post-trade LIS transaction flag	RM, MTF, OTF APA CTP	Transactions executed under the post-trade large in scale deferral.
"ILQD"	Illiquid instrument transaction flag	RM, MTF, OTF, APA, CTP	Transactions executed under the deferral for instruments for which there is not a liquid market.
"SIZE"	Post-trade SSTI transaction flag	RM, MTF, OTF APA, CTP	Transactions executed under the post-trade size specific to the instrument deferral.
"TPAC"	Package transaction flag	RM, MTF, OTF, APA, CTP	Package transactions which are not exchange for physicals as defined in Article 1.
"XFPH"	Exchange for physicals transaction flag	RM, MTF, OTF, APA, CTP	Exchange for physicals as defined in Article 1.
"CANC"	Cancellation flag	RM, MTF, APA, CTP	When a previously published transaction is cancelled.
"AMND"	Amendment flag	RM, MTF, APA, CTP	When a previously published transaction is amended.
"PORT"	Portfolio trade flag	RM, MTF, APA, CTP	Transaction in five or more different financial instruments where those transactions are traded at the same time by the same client and against a single lot price and that is not a "package transaction" as referred to in Article 1(1).

SUPPLEMENTARY DEFERRAL FLAGS

Article 11(1)(a)(i).	"LMTF"	Limited details flag	RM, MTF, OTF, APA, CTP	First report with publication of limited details in accordance with Article 11(1), point (a)(i).
	"FULF"	Full details flag		Transaction for which limited details have been previously published in accordance with Article 11(1), point (a)(i).
Article 11(1)(a)(ii).	"DATF"	Daily aggregated transaction flag	RM, MTF, OTF, APA, CTP	Publication of daily aggregated transaction in accordance with Article 11(1), point (a)(ii).
	"FULA"	Full details flag	RM, MTF, OTF, APA, CTP	Individual transactions for which aggregated details have been previously published in accordance with Article 11(1), point (a)(ii).

Article 11(1)(b)	"VOLO"	Volume omission flag	RM, MTF, OTF, APA, CTP	Transaction for which limited details are published in accordance with Article 11(1), point (b).
	"FULV"	Full details flag	RM, MTF, OTF, APA, CTP	Transaction for which limited details have been previously published in accordance with Article 11(1), point (b)
Article 11(1)(c)	"FWAF"	Four weeks aggregation flag	RM, MTF, OTF, APA, CTP	Publication of aggregated transactions in accordance with Article 11(1), point (c).
	"FULJ"	Full details flag	RM, MTF, OTF, APA, CTP	Individual transactions which have previously benefited from aggregated publication in accordance with Article 11(1), point (c).
Article 11(1)(d)	"IDAF"	Indefinite aggregation flag	RM, MTF, OTF, APA, CTP	Transactions for which the publication of several transactions in aggregated form for an in definite period of time has been allowed in accordance with Article 11(1), point (d).
Consecutive use of Article 11(1)(b) and Article 11(2)(c) for sovereign debt instruments	"VOLW"	Volume omission flag	RM, MTF, OTF, APA, CTP	Transaction for which limited are published in accordance with Article 11(1)(b) and for which the publication of several transactions in aggregated form for an indefinite period of time will be consecutively allowed in accordance with Article 11(2), point (c).
	"COAF"	Consecutive aggregation flag (post volume omission for sovereign debt instruments)	RM, MTF, OTF, APA, CTP	Transactions for which limited details have been previously published in accordance with Article 11(1)(b) and for which the publication of several transactions in aggregated form for an indefinite period of time has consecutively been allowed in accordance with Article 11(2), point (c).'

(3) Table 4 is replaced by the following:

'Table 4

Measure of volume

Type of instrument	Volume
All bonds except ETCs and ETNs and structured finance products	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
ETCs and ETNs bond types	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Securitised derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Interest rate derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.

Type of instrument	Volume
Foreign Exchange Derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Equity derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Commodity derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Credit derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Contract for differences	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
C10 derivatives	"Notional amount" of the traded contract as per field 10 of Table 2 of Annex II of this Regulation.
Emission allowance derivatives	"Quantity in measurement unit" as per field 8 of Table 2 of Annex II of this Regulation.
Emission allowances	"Quantity in measurement unit" as per field 8 of Table 2 of Annex II of this Regulation.'