ESMA_QA_1508

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Additional Information

Level 1 Regulation
Markets in Financial Instruments Regulation (MiFIR) Regulation (EU) No 600/2014- MDP

Topic
ESMA70-1861941480-56 Questions and Answers on MiFIR reporting

Subject Matter
Reporting of Emission Allowances

Question
How should trading venues record phase 4 emission allowances and derivatives thereof under MiFIR Article 25 and RTS 24 for the purpose of the order book record keeping?

ESMA Answer

11-07-2022

Original language

[ESMA 70-1861941480-56 MiFIR data reporting Q&A, Q&A 19.3]

Trading venues should record phase 4 emission allowances under RTS 24 Field 18 - Financial instrument identification code with the following ISINs displayed on European Commission's website:

- EU000A2QMW50 for *phase 4 emission allowance*
- EU000A2QMW68 for *phase 4 emission aviation allowance*

In case of derivatives on phase 4 allowances, trading venues should record these instruments with the ISIN assigned by the National Numbering Agency in Field 18 - Financial instrument identification code.

Example:

RTS 24 Field number	RTS 24 Field name	Value	Content to be reported[1]
18	Financial instrument identification code	EU000A2QMW50 or EU000A2QMW68	ISIN displayed on the European Commission's website and assigned by the relevant National Numbering Agency.

[1] In case of further clarification of the description of the fields are needed these are provided in this column