

X-pand into the Future



eurex circular 040/17

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Randolph Roth

 **Action required**

 **High priority**

MiFID II/MiFIR: Participant reference data and enhancement of order records

Contact: Your Key Account Manager Trading or regulatory.support@deutsche-boerse.com

Content may be most important for:

 All departments

Attachment:

Guide: Procedure to generate CONCAT

Summary:

The regulatory changes of the revised Markets in Financial Instruments Directive (MiFID II) and the associated Markets in Financial Instruments Regulation (MiFIR) will come into effect on **3 January 2018**.

To comply with its reporting obligations, Eurex Deutschland as a trading venue is required to collect additional Participant reference data and enhance the information that needs to be provided with order and quote messages. In addition, according to RTS 7 Art. 7, Eurex Deutschland shall conduct an annual due diligence assessment of its Participants and verify once a year if the Participants are still registered as investment firms as defined in Art. 4(1) of Directive 2014/65/EU. With this circular, Eurex Deutschland informs its Participants about the required data and additional fields that will be implemented in T7 order and quote messages in this context.



Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

Internet:
www.eurexchange.com

Management Board:
Thomas Book,
Mehtap Dinc, Erik Tim Müller,
Michael Peters, Randolph Roth

ARBN: 101 013 361

MiFID II/MiFIR: Participant reference data and enhancement of order records**Overview**

In order to ensure compliance with the MiFID II/MiFIR regulation, which will be applicable from 3 January 2018, Eurex Deutschland will be required to enhance Participant reference data and regularly conduct a risk-based assessment of its Participants.

As a trading venue, Eurex Deutschland is required to store and keep at the disposal of the National Competent Authority (NCA) the following data (among others):

Field no.	Field	Short description
1	Identification of the entity which submitted the order	The identity of the member of the trading venue
-	-	-
3	Client identification code	Identification of the client of the member
4	Investment decision within firm	Code used to identify the person or the algorithm within the member who is primarily responsible for the investment decision
5	Execution within firm	Identification of the person (Eurex Trader) or algorithm within the member or participant of the trading venue who is responsible for the transaction (execution of the order); or if determined by the client of the member

Table 1: Excerpt from RTS 24 Annex Table 2 defining the fields a trading venue has to store and keep at the disposal of the NCA

Eurex Deutschland aims to minimise the impact on Participants resulting from its requirements to maintain relevant data relating to orders in financial instruments by limiting the impact on the existing order/quote message formats. New order/quote message fields that need to be implemented will be aligned with FIX standards. Additionally, a short code solution will be provided, so that client and personal identification codes can be maintained outside of the trading system.

In addition to requirements to maintain relevant data relating to orders in financial instruments, Art. 48(1) of Directive 2014/65/EU and Art. 7 of RTS 7 require Eurex Deutschland to perform an annual risk-based assessment of its Participant firms.

Section 1 of this circular outlines the implications on Participant reference data, which Eurex Deutschland needs to maintain to be able to meet the regulatory reporting obligations as well as the due diligence requirements.

Section 2 describes the new fields that will be implemented with the upcoming T7 Release 6.0 (scheduled for 4 December 2017) in order to collect the required information on an order by order basis and how the fields need to be populated.

1. Participant reference data

1.1 Legal Entity identification codes of Participants

- **Regulatory requirement**

Under Art. 25(2) of Regulation (EU) No 600/2014 and RTS 24, Eurex Deutschland shall keep at the disposal of the competent authority the relevant data to identify the Participant of the trading venue. In order to do so, Eurex Deutschland is required to provide the Legal Entity Identifier (LEI) of the firm, as defined in Field 1 "Identification of the entity which submitted the order" of RTS 24 Annex Table 2, which is the same requirement of Field 4 "Executing entity identification code" of Table 2 of RTS 22 Annex I.

- **General format**

The LEI, as defined in ISO 17442, contains 20 alphanumeric characters. LEIs are used to uniquely identify legally distinct entities that engage in financial transactions. LEIs are issued by "Local Operating Units" (LOUs) of the Global LEI System. For more information on how to obtain a LEI, please visit <http://www.leiroc.org/lei/how.htm> and <http://www.leiportal.org/>.

- **Submission method**

The Central Coordinator of each Eurex Trading Participant can provide and update the Participant LEI in the Member Section on the Eurex website www.eurexexchange.com under "User Administration".

- **Submission deadline**

Eurex Participants shall provide their LEIs by 1 December 2017 to ensure readiness. In addition, since LEIs must be renewed by LOUs annually, Participants shall assure the renewal of their LEIs.

1.2 National ID of traders of Eurex Participants

- **Regulatory requirement**

Under Art. 25(2) of Regulation (EU) No. 600/2014 and RTS 24, Eurex Deutschland shall keep at the disposal of the competent authority the relevant data to identify the person within the Participant firm of the trading venue who is primarily responsible for the investment decision or primarily responsible for the execution of the transaction.

The National ID of Participants' admitted traders is one of the options for the population of Field 4 "Investment decision within firm" or Field 5 "Execution within firm" of RTS 24 Annex Table 2.

- **General format – National ID**

The National ID requires joining the country code standard ISO 3166-1 of the nationality of the person with the identifier listed in the following table 1 (identical to table 1 of Annex II of RTS 22) based on the nationality of the person.

- **CONCAT**

One of the required identifiers is the CONCAT ID, which is a concatenation of the following elements, in the following order:

- a) the date of birth of the person, using format YYYYMMDD
- b) the first five characters of the first name and
- c) the first five characters of the surname

For more details on CONCAT, please see ESMA/2016/1452, Chapter 5.5.

- **Identifier priority**

The highest priority identifier available to the Participants must be used. In case the first priority information is not available, other identifiers can be used strictly in accordance with the priority levels provided in the table. For traders from the UK, e.g., Participants must submit to Eurex Deutschland the nationality (GB) and the UK national insurance number (first priority). If the national insurance number is not available, the nationality (GB) in combination with the CONCAT ID (second priority) can be submitted.

- **Traders with more than one nationality**

Where a trader has more than one nationality of different European Economic Area (EEA) countries, the country code of the first nationality when sorted alphabetically by its ISO 3166-1 alpha-2 code and the applicable identifier related to the first nationality as determined shall be used. Where a natural person has an EEA and a non-EEA nationality, the identifier related to the EEA nationality as determined shall be used.

The table below gives an overview of the priorities of national IDs identifiers according regulatory requirements:

ISO 3166-1 alpha-2	Country name	1 st priority	2 nd priority	3 rd priority
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
LU	Luxembourg	CONCAT		

ISO 3166-1 alpha-2	Country name	1 st priority	2 nd priority	3 rd priority
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 identyfikacyjpodatkowej)	
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	

Table 2: National client identifiers for natural persons (ESMA 2016/1064 RTS 22 Annex II dated 1 July 2016)

- **Submission method**

- (1) For existing traders, the Central Coordinator of each Eurex Trading Participant will receive a list of currently admitted traders from Eurex Deutschland. Participants can then enter the National ID data for the existing traders and upload the data via CSV file. Given the effective date of the new regulation, the upload functionality is planned to be available by 18 September 2017.
- (2) To maintain the information for an individual trader, Participants can log in to the Eurex Member Section and select “Admissions & User IDs” to enter the information or using the upload functionality. This functionality has been already available since February 2017.

- **Submission deadline – National IDs of all admitted traders**

Eurex Deutschland Participants should provide the National IDs of **all their admitted traders** latest by **1 December 2017** to ensure readiness. Traders admitted after this date need to provide their National ID to successfully complete the admission process.

On 3 April 2017, ESMA published the standards and formats for the National ID (Ref.: ESMA70-1861941480-56). For further details, please visit the ESMA website under the link:

https://www.esma.europa.eu/sites/default/files/library/esma70-1861941480-56_qas_mifir_data_reporting_0.pdf

1.3 Algo IDs

- **Regulatory requirement**

Under Art. 25(2) of Regulation (EU) No 600/2014 and RTS 24, Eurex Deutschland shall keep at the disposal of the competent authority the relevant data to identify the algorithm that is within the Participant of the trading venue primarily responsible for the investment decision or primarily responsible for the execution of a transaction. The Algo ID is therefore one of the options for the population of field 4 “Investment decision within firm” or field 5 “Execution within firm” of RTS 24 Annex Table 2.

Algo IDs are assigned by the Participant firms to their respective algorithms that comply with the requirements of Art. 48(6) of Directive 2014/65/EU and Art. 10 of RTS 7. In accordance with these requirements, Eurex Deutschland requests all Participants to test their algorithms in a testing environment before the algorithms are used in production in order to avoid market disturbance.

Eurex Deutschland will offer its Participants the possibility to test their algorithms in the standard simulation environment. Prior to new release rollouts, the standard simulation environment is only available for testing the new software version. Especially during this phase, Trading Participants are also able to test their algorithms against the current production version by accessing the Cloud Simulation. Please refer to the Eurex website www.eurexchange.com under the following link for details on the Cloud Simulation service:

Technology > Eurex Exchange's T7 > Eurex T7 Cloud Simulation

Participants must certify that all deployed algorithms have successfully passed the testing requirements imposed by the MiFID II regulation. The algorithm certificates should contain the Algo ID of the algorithm that was tested and the name of the Trading Participant who would like to have the algorithm registered with Eurex Deutschland.

- **General format**

Algorithm certification:

Participants shall create certificates and upload them. The details regarding the file formats used for the upload are currently elaborated by the FIX Trading community. Eurex Deutschland's implementation will follow the FIX standards.

- **Submission method**

Algorithm certification:

Eurex Deutschland plans to offer an upload functionality for algorithm certificates within the Eurex Member Section by 18 September 2017. Participants will be able to upload the certificates in bulk (csv-file) or in single transactions.

- **Submission deadline**

Algorithm certification:

Eurex Participants should upload their certificates latest by 1 December 2017 to ensure readiness. Each Algo ID used must have a certificate.

Certificates for new algorithms must be uploaded before 23:30 CET of Day T. If a Participant fails to provide the certificate for an Algo ID submitted with an order transaction by the end of Day T, Eurex Deutschland will inform the Participant about the incomplete data on the next trading day. The Participant must ensure to complete missing data at the latest the next trading day (T+1) before 23:30 CET.

1.4 Short codes

1.4.1 Short codes for client identification codes

- **Regulatory requirement**

Participants will be able to assign short codes for the identification codes required to identify their immediate clients. Under Art. 25(2) of Regulation (EU) No 600/2014 and Art. 2 of RTS 24, Eurex Deutschland shall keep at the disposal of the competent authority the relevant data to identify the client of the member or participant of the trading venue. There are five possibilities for the population of Field 3 "Client identification code" of Table 2 of the RTS 24 Annex:

- 1) When the client is a legal entity, the LEI code of the client
- 2) When the client is not a legal entity, the National ID of the client
- 3) In case of an aggregated order, the flag AGGR¹
- 4) In case of pending allocations, the flag PNAL²
- 5) This field shall be left blank only if the Participant of the trading venue is trading on own account

The “client identification code” refers to the immediate client of Eurex Participants. Participants shall populate only the LEI or National ID of their immediate clients.

1.4.2 Short codes for execution decision and investment decision

In addition, short codes need to be used in cases where the investment or execution decision is taken by a person within the Participant who is not an admitted Eurex trader; or in cases where the investment decision is taken by an admitted Eurex trader, but the execution decision is submitted by a different trader. As set out in Article 2(1)(b) of RTS 24, the field “investment decision” should always be populated when the Participant is dealing on own account since it is putting its books at risk and is therefore deemed to be making an investment decision.

The “Execution decision” field should be populated in every transaction report. In cases where the decision about the execution was made

- by a client (e.g. if the client instructs the details of the trade including the venue of execution, investment firms should use the default value “CLIENT” (short code = 3) in this field
- by a person within the Participant firm (either an admitted trader or another non-admitted person who instructed the details for the execution)
- by an algorithm

1.4.3 Short code submission and formats

- **Submission method**

Participants will be able to upload the short codes and according National IDs or LEIs in bulk or as single transactions in the Eurex Member Section. Details regarding the file formats used for the upload are currently elaborated by the FIX Trading community. The Eurex implementation will follow the FIX standards. It is expected that the following standard short codes will be reserved:

- 0 – No client for this order
- 1 – Aggregated order flag “AGGR”
- 2 – Pending allocations flag “PNAL”
- 3 – Client

The valid usage of the codes is described in the following chapter 2.

¹ as specified in Article 2(3) of Commission Delegated Regulation on maintenance of relevant data relating to orders in financial instruments under article 25(2) of Regulation (EU) No 600/2014

² as as specified in Article 2(2) of Commission Delegated Regulation on maintenance of relevant data relating to orders in financial instruments under article 25(2) of Regulation (EU) No 600/2014

- **Submission deadline**

Eurex Deutschland has to be provided with the short codes and corresponding long codes and the relevant identifier (National ID or LEI) before 23:30 CET of Day T. If a Participant fails to provide the decrypted ID for a short code submitted by the end of Day T, Eurex Deutschland will inform the Participant about the incomplete data the next trading day. The Participant must ensure completing missing data the next trading day (T+1) before 23:30 CET at the latest. The upload functionality for the mapping file is planned to be introduced by 18 September 2017.

1.5 Due Diligence requirements

- **Regulatory requirement**

According to Art. 48(1) of Directive 2014/65/EU and Art. 7 of RTS 7, each year Eurex Deutschland is required to conduct a "risk-based assessment" of its Participants and check if the Participants are registered as investment firms.

- **General format**

Participants will receive a Due Diligence Questionnaire that contains questions covering the following areas:

- 1) Pre-trade controls on price, volume and value of orders and usage of the system and post-trade controls on the trading activities of the Participants;
- 2) Qualifications required of staff in key positions within the Participant firms;
- 3) Technical and functional conformance testing;
- 4) Policy of use of the kill functionality;
- 5) Registration of an "investment firm" as defined in Art. 4(1) of Directive 2014/65/EU;
- 6) Provisions on whether the Participant may give its own clients direct electronic access to the system and if so, the conditions applicable to those clients;
- 7) If the Participant is subject to MiFID II and MIFIR.

- **Submission method**

The Due Diligence Questionnaire is planned to be available in the Eurex Member Section starting 18 September 2017. Participants shall fill in the questionnaire and upload it into the Eurex Member Section. Participants are obliged to fill in the Due Diligence Questionnaire at least once a year. Existing Participants need to complete the questionnaire by January 2019 for the first time, while new Participants admitted after 31 December 2017 need to provide the required information upon admission.

1.6 Participants' contact persons

To ensure effective information distribution, we kindly ask Trading Participants to register in the Member Section on www.eurexchange.com or verify their Release Contact and Regulatory Coordinator in the Eurex Member Section. If you have any questions or require further information, please contact your Client Services Cash & Derivatives Key Account Manager or regulatory.support@deutsche-boerse.com.

2. Enhancement of order records in T7

T7 Release 6.0, planned for 4 December 2017, will introduce the new fields *Client ID* (for the field “Client identification code”), *Execution ID* and *Execution Qualifier* (for the field “Execution within firm”), *Investment ID* and *Investment Qualifier* (for the field “Investment decision within firm”) and *Liquidity flag* (for the field “Liquidity provision activity”).

The field *Execution ID* will replace the existing compliance ID field.

The existing field *Member ID* will remain to identify the Participant of the trading venue. Eurex Deutschland will map the LEI of the Participant to the regulatory reporting to the competent authorities. Likewise, where a trader has taken either the execution or the investment decision, the existing *Trader ID* field is used to determine the corresponding National ID for inclusion to the regulatory reporting.

2.1 Client ID

This is an 8-byte numeric field, which shall be populated with a short code of the Participant’s immediate clients. The following pre-defined short codes shall be used to flag aggregated orders, pending allocations or cases where no client is involved in the order:

- 0 – No client for this order
- 1 – Aggregated order flag “AGGR”
- 2 – Pending allocations flag “PNAL”

Participants shall populate the field *Client ID* for all client transactions (order entry/modification).

2.2 Execution ID and Execution Qualifier

- **General format**

The following entries shall be used for the **Execution Qualifier**:

- 22 – if the decision maker is an algorithm, or the execution decision was taken by the client
- 24 – if the decision maker is a natural person

The population of execution qualifier is mandatory.

The **Execution ID** field is an 8-byte numeric field, which shall be populated with:

- The Algo ID in case the execution decision was primarily taken by an algorithm
- The short code of the National ID of the person within the Participant firm primarily responsible for the execution decision, if this person is different from the trader submitting the order/quote message
- The short code “3” if the execution decision was taken by the client.

In case the execution decision was primarily taken by the trader, the field shall be left blank, while the Execution Qualifier needs to be populated with the value 24.

No	Scenario	Execution Qualifier	Execution Identifier	Reporting of “Execution decision within firm” to competent authority
1	The decision was taken within the Participant firm. The decision maker is primarily an algorithm.	22 (algorithm)	Algo ID	Algo ID
2a	The execution decision was taken within the Participant firm. <u>The decision maker is a natural person different from the trader submitting the order/quote.</u>	24 (natural person)	Short code	National ID
2b	The execution decision was taken within the Participant firm. The decision maker is the trader submitting the order/quote.	24 (natural person)	Empty	National ID of the entering trader
3	The decision was not taken within the Participant firm, but by the client	22 (algorithm)	3	“CLIENT”

Table 3: Population of Execution_ID and Execution Qualifier fields

It is in the responsibility of the Participants to determine the decision maker (e.g. algorithm, legal entity, natural person or client) primarily responsible for the execution in accordance with their governance model.

Participants shall populate the fields Execution Qualifier and Execution ID for all transactions directly by order/entry/modification/deletion according to the methodology described in table 3.

2.3 Investment ID and Investment Qualifier

- **General format**

When a Participant is dealing on “any other capacity”, both fields may be left blank. If the Participant deals on own account, the fields shall be populated, therefore the field “investment decision within firm” is mandatory for all transactions on Participants’ own accounts.

The following entries shall be used for the **Investment Qualifier**:

- 22 – if the decision maker is an algorithm
- 23 – if the decision maker is a firm
- 24 – if the decision maker is a natural person

The field shall be left blank in case of a client order.

The **Investment ID** is an 8-byte numeric field, which shall be populated with:

- The Algo ID in case the investment decision was primarily taken by an algorithm.
- The short code of the National ID of the person within the Participant firm primarily responsible for the execution decision, if this person is different from the trader submitting the order/quote message.
- If the investment decision was taken by the same person submitting the order/quote message the field shall be left blank

	Scenario	Investment Qualifier	Investment Identifier	Reporting of "Investment decision within firm" to competent authority
1	The investment decision was taken within the Participant firm and the Participant firm deals for its own account. The investment decision maker is an algorithm.	22 (algorithm)	Algo ID	Algo ID
2a	The investment decision was taken within the Participant firm and the Participant deals on its own account. The investment decision maker is a natural person different from the trader submitting the order/quote.	24 (natural person)	Short code	National ID of the decision maker
2b	The investment decision is made within the Participant firm and the Participant firm deals on its own account. The investment decision maker is the trader submitting the order/quote.	24 (natural person)	Empty	National ID of the entering trader
3	The investment decision is not within the Participant firm and the Participant is acting on "any other capacity".	Blank	Blank	Blank

Table 4: Population of Investment_ID and Investment Qualifier fields

Trading Participants populate the fields "Investment Qualifier" and "Investment ID" for all transactions directly by order entry/modification/deletion, if mandatory.

2.4 Liquidity provision activity

- **Regulatory requirement**

In accordance with Art. 3 of RTS 24, Participants shall flag orders **as liquidity provision activity**, if:

- an order is submitted to a trading venue by a Participant as part of a market-making strategy pursuant to Articles 17 and 48 of Directive 2014/65/EU;
- an order is submitted to a trading venue by a Participant as part of any other liquidity provision activity carried out on the basis of terms pre-determined either by the issuer of the instrument which is the subject of the order or by that trading venue.

- **General format**

"true" or "false"

- **Submission method**

A new field in trading system.

- **Submission deadline**

Immediately with the entry of orders or quotes.

- **Default specification**

The liquidity provision indicator is an optional field for order and quote entries. In case the liquidity provision indicator is not provided by the Participant, Eurex Deutschland will assume "false" per default, i.e. no liquidity provision activity.

Procedure to generate CONCAT

CONCAT

The CONCAT identifier consists of

- ISO code for country of nationality (2 characters)
- Date of birth (format YYYYMMDD = 8 characters)
- First name (first 5 characters after cleansing)
- Last name (first 5 characters after cleansing)

For first name and last name, the cleansing procedure consists of the following steps:

1. Obtaining the first name and surname

To minimise the risk of difference in spelling or use of abbreviations, the Investment Firm should ensure that the spelling of the person's full name is correct. Any use of short forms and abbreviations is not allowed.

2. Removing titles

Any prefixes to the names that denote titles, position, profession or academic qualifications, are to be removed. This includes, but is not limited to, the following list; this list is not case sensitive:

atty, coach, dame, dr, fr, gov, honorable, madam(e), maid, master, miss, monsieur, mr, mrs, ms, mx, ofc, ph.d, pres, prof, rev, sir

3. Removing prefixes

am, auf, auf dem, aus der, d, da, de, de l', del, de la, de le, di, do, dos, du, im, la, le, mac, mc, mhac, mhíc, mhic giolla, mic, ni, ní, níc, o, ó, ua, ui, uí, van, van de, van den, van der, vom, von, von dem, von den, von der

Prefixes to surnames that are not included above, or prefixes attached to the name, i.e. McDonald, MacChrystal, O'Brian, O'Neal, should not be removed; but note that the apostrophes will be removed in the next step. The above list is not case sensitive.

4. Transliteration of apostrophes, accents, hyphens, spaces and similar

The following transliteration table should be applied, character by character, to the first name and surname. Generally described, the transliteration leaves any English A-Z or a-z character untouched and removes all the diacritics, apostrophes, hyphens, punctuation marks and spaces.

The following table maps a single input character to a single output character. This table should be applied to first name and surname prior to obtaining the five first characters, as specified in Article 6(4) of RTS 22.

For any names that are written in Cyrillic, Greek or any other non-Latin alphabet, and where no Latin form is present, a transliterated English version of the name should be applied using that alphabet's conventions.

5. Convert all special characters (non A-Za-z) according to the following table

6. Convert all characters to uppercase

7. Fill missing characters with “#”

Output	Input	Input Unicode code points
A	Ă ă Â â Á á Ã ã Ä ä Å å Æ æ	U+00C4 U+00E4 U+00C0 U+00E0 U+00C1 U+00E1 U+00C2 U+00E2 U+00C3 U+00E3 U+00C5 U+00E5 U+01CD U+01CE U+0104 U+0105 U+0102 U+0103 U+00C6 U+00E6
C	Ç ç Ć ć Ĉ ĉ Č č	U+00C7 U+00E7 U+0106 U+0107 U+0108 U+0109 U+010C U+010D
D	Đ đ Đ đ ð	U+010E U+0111 U+0110 U+010F U+00F0
E	È è É é Ê ê Ë ë Ě ě Ę ę	U+00C8 U+00E8 U+00C9 U+00E9 U+00CA U+00EA U+00CB U+00EB U+011A U+011B U+0118 U+0119
G	Ĝ ĝ Ğ ğ Ğ ğ	U+011C U+011D U+0122 U+0123 U+011E U+011F
H	Ĥ ĥ	U+0124 U+0125
I	İ i Í í Î î Ï ï	U+00CC U+00EC U+00CD U+00ED U+00CE U+00EE U+00CF U+00EF U+0131
J	Ĵ ĵ	U+0134 U+0135
K	Ƙ ƙ	U+0136 U+0137
L	Ł ł Ľ ľ Ľ ľ Ľ ľ	U+0139 U+013A U+013B U+013C U+0141 U+0142 U+013D U+013E
N	Ñ ñ Ń ń Ń ń	U+00D1 U+00F1 U+0143 U+0144 U+0147 U+0148
O	Ö ö Ò ò Ó ó Ô ô Õ õ Ö ö Ø ø OE oe	U+00D6 U+00F6 U+00D2 U+00F2 U+00D3 U+00F3 U+00D4 U+00F4 U+00D5 U+00F5 U+0150 U+0151 U+00D8 U+00F8 U+0152 U+0153
R	Ŕ ŕ Ŗ ŗ	U+0154 U+0155 U+0158 U+0159
S	ß ß Ś ś Š š Ş ş Š š Ş ş Ş ş	U+1E9E U+00DF U+015A U+015B U+015C U+015D U+015E U+015F U+0160 U+0161 U+0218 U+0219
T	Ŧ ŧ Ŧ ŧ Þ þ Ŧ ŧ	U+0164 U+0165 U+0162 U+0163 U+00DE U+00FE U+021A U+021B
U	Ü ü Û û Ú ú Û û Ů ů Ů ů Ů ů	U+00DC U+00FC U+00D9 U+00F9 U+00DA U+00FA U+00DB U+00FB U+0170 U+0171 U+0168 U+0169 U+0172 U+0173 U+016E U+016F
W	Ŵ ŵ	U+0174 U+0175
Y	Ý ý Ŷ ŷ Ŷ ŷ	U+00DD U+00FD U+0178 U+00FF U+0176 U+0177
Z	Ž ž Ž ž Ž ž	U+0179 U+017A U+017D U+017E U+017B U+017C
{DELETE}	Except a-z and A-Z, all other characters not listed above should be removed	

Examples:

First name(s)	Family name/ Surname(s)	Date of birth	Country code + CONCAT	Comment
John	O'Brian	13-01-1980	IE19800113JOHN#OBRIA	O' is attached to name, not converted. Remove apostrophe.
Ludwig	Van der Rohe	14-02-1981	HU19810214LUDWIROHE#	Removed prefix 'Van der'.
Victor	Vandenberg	22-03-1973	US19730322VICTOVANDE	'Van' is attached, not considered a prefix.
Eli	Ødegård	15-03-1976	NO19760315ELI##ODEGA	Padded 'Eli' to 5 characters. Converted Ø to O, and å to A.
Wileke	de Bruijn	16-04-1966	LU19660416WILLEBRUIJ	Removed prefix 'De'.
Jon Ian	Dewitt	17-04-1965	US19650417JON##DEWIT	Ignored 'Ian', only first name shall be used. 'De'-part of 'Dewitt' is not a prefix.
Amy-Ally	Garção de Magalhães	17-05-1990	ES19900517AMYALGARCA	Removed hyphen from first name. Transliterated characters.
Giovani	dos Santos	18-06-1990	FR19900618GIOVASANTO	Removed prefix.
Günter	Voß	15-07-1980	DE19800715GUNTEVOS##	Converted ü to U, and ß to S.

More details can be found here:

https://www.esma.europa.eu/sites/default/files/library/2016-1452_guidelines_mifid_ii_transaction_reporting.pdf