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From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
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To:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union

No. Cion doc.:	C(2016) 2860 final ANNEX 1
Subject:	ANNEX to the COMMISSION DELEGATED REGULATION supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to definitions, transparency, portfolio compression and supervisory measures on product intervention and positions

Delegations will find attached document C(2016) 2860 final ANNEX 1.

Encl.: C(2016) 2860 final ANNEX 1



Brussels, 18.5.2016
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ANNEX 1

ANNEX

to the

COMMISSION DELEGATED REGULATION

supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to definitions, transparency, portfolio compression and supervisory measures on product intervention and positions

{SWD(2016) 156 final}
{SWD(2016) 157 final}

ANNEX

Data to be provided for the purpose of determining a liquid market for shares, depositary receipts, exchange-traded funds and certificates

Table 1

Symbol table

Symbol	Data Type	Definition
{ALPHANUM-n}	Up to n alphanumerical characters	Free text field.
{ISIN}	12 alphanumerical characters	ISIN code, as defined in ISO 6166
{MIC}	4 alphanumerical characters	Market identifier as defined in ISO 10383
{DATEFORMAT}	ISO 8601 date format	Dates should 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.

Table 2

Details of the data to be provided for the purpose of determining a liquid for shares, depositary receipts, exchange-traded funds and certificates

#	Field	Details to be reported	Format and standards for reporting
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	Trading venue	Segment MIC for the trading venue, where available, otherwise operational MIC.	{MIC}
4	MiFIR identifier	Identification of equity financial instruments Shares as referred to in Article 4(44)(a) of Directive 2014/65/EU;	Equity financial instruments: 'SHRS' = shares

		<p>Depository receipts as defined in Article 4(45) of Directive 2014/65/EU;</p> <p>Exchange-traded fund ‘as defined in Article 4(46) of Directive 2014/65/EU;</p> <p>Certificates as defined in Article 2(1)(27) of Regulation (EU) No 600/2014;</p>	<p>‘ETFS’ = ETFs</p> <p>‘DPRS’ = depository receipts</p> <p>‘CRFT’ = certificates</p>
5	Reporting day	<p>Date for which the data is provided</p> <p>Data has to be provided at least for the following dates:</p> <ul style="list-style-type: none"> • <u>case 1</u>: the day corresponding to the “Date of admission to trading or first trading date” as per Article 5(3)(a); • <u>case 2</u>: the last day of the 4 weeks period starting on the “Date of admission to trading or first trading date” as per Article 5(3)(b)(i); • <u>case 3</u>: the last trading day of each calendar year as per Article 5(3)(b)(ii); • <u>case 4</u>: the day on which a corporate action is effective as per Article 5(3)(b)(iii). <p>For case 1, estimates are to be provided for the fields 6 to 12 as applicable.</p>	{DATEFORMAT}
6	Number of outstanding instruments	<p><i>For shares and depository receipts</i></p> <p>The total number of outstanding instruments.</p> <p><i>For ETFs</i></p> <p>Number of units issued for trading.</p>	{DECIMAL-18/5}
7	Holdings exceeding 5% of total voting rights	<p><i>For shares only</i></p> <p>The total number of shares corresponding to holdings exceeding 5% of total voting rights of the issuer unless such a holding is held by a collective investment undertaking or a</p>	{DECIMAL-18/5}

		pension fund. This field is to be populated only when actual information is available.	
8	Price of the instrument	<i>For shares and depositary receipts only</i> The price of the instrument at the end of the reporting day. The price should be expressed in euros.	{DECIMAL-18//13}
9	Issuance size	<i>For certificates only</i> The issuance size of the certificate expressed in euros.	{DECIMAL-18/5}
10	Number of trading days in the period	The total number of trading days for which the data is provided	{DECIMAL-18/5}
11	Total turnover	The total turnover for the period	{DECIMAL-18/5}
12	Total number of transactions	The total number of transactions for the period	{DECIMAL-18/5}