

Chapter 16

Commission Delegated Regulation (EU) 2017/576

ANNEX I Classes of financial instruments

(a) Equities — Shares & Depositary Receipts

(i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)

(ii) Tick size liquidity bands 3 and 4 (from 80 to 1999 trades per day)

(iii) Tick size liquidity band 1 and 2 (from 0 to 79 trades per day)

(b) Debt instruments

(i) Bonds

(ii) Money markets instruments

(c) Interest rates derivatives

(i) Futures and options admitted to trading on a trading venue

(ii) Swaps, forwards, and other interest rates derivatives

(d) credit derivatives

(i) Futures and options admitted to trading on a trading venue

(ii) Other credit derivatives

(e) currency derivatives

(i) Futures and options admitted to trading on a trading venue

- (ii) Swaps, forwards, and other currency derivatives
- (f) Structured finance instruments
- (g) Equity Derivatives
 - (i) Options and Futures admitted to trading on a trading venue
 - (ii) Swaps and other equity derivatives
- (h) Securitized Derivatives
 - (i) Warrants and Certificate Derivatives
 - (ii) Other securitized derivatives
- (i) Commodities derivatives and emission allowances Derivatives
 - (i) Options and Futures admitted to trading on a trading venue
 - (ii) Other commodities derivatives and emission allowances derivatives
- (j) Contracts for difference
- (k) Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)
- (l) Emission allowances
- (m) Other instruments