

Chapter 34

Commission Implementing Regulation (EU) 2017/1093

ANNEX I Format for the weekly Reports

Table 1 Weekly Reports

	Notation of the position quantity		Investment Firms or credit institutions		Investment Funds		Other Financial Institutions		Commercial Undertakings		Operators with compliance obligations under Directive 2003/87/EC	
			Long	Short	Long	Short	Long	Short	Long	Short	Long	Short
{Name of Trading Venue} {Trading Venue Identifier} {Date to which the Weekly Report refers} {Date and time of Publication} {Name of Commodity Derivative Contract, Emission Allowance or Derivative thereof} {Venue product code} {Report status}												
Number of positions		Risk Reducing directly related to commercial activities										
		Other										
		Total										
Changes since the previous report (+/-)		Risk Reducing directly related to										

		com mer cial activit ies										
		Other										
		Total										
Per cent age of the total open in terest		Risk Redu cing dir ectly re lated to com mer cial activit ies										
		Other										
		Total										
Num ber of Per sons hold ing a posi tion in each cat egory			Combined	Combined	Combined	Combined	Combined	Combined	Combined	Combined	Combined	Combined
		Total										

Table 2 Symbol table for Table 3

SYMBOL	DATA TYPE	DEFINITION
{ALPHANUM-n}	Up to n alphanumerical characters	Free text field.
{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).

		Where applicable, values are rounded and not truncated.
{DATEFORMAT}	ISO 8601 date format	Dates shall be formatted in the following format: YYYY-MM-DD.
{DATE_TIME_FORMAT}	ISO 8601 date and time format	<ul style="list-style-type: none"> • Date and time in the following format: • YYYY-MM-DDThh:mm:ss.d ddddZ. • "YYYY" is the year, • "MM" is the month, • "DD" is the day, • "T" — means that the letter "T" shall be used, • "hh" is the hour, • "mm" is the minute, • "ss.ddddd" is the second and its fraction of a second, • Z is UTC time. <p>Dates and times shall be reported in UTC.</p>
{MIC}	4 alphanumeric characters	Market identifier as defined in ISO 10383
{INTEGER-n}	Integer number of up to n digits in total	Numerical field for both positive and negative integer values.

Table 3 Table of fields to be reported for every commodity derivative, emission allowance or derivative for the purposes of Article 1

FIELD	DETAILS TO BE REPORTED	FORMAT FOR REPORTING
Name of Trading Venue	Field to be populated with the full name of the trading venue.	{ALPHANUM-350}
Trading Venue Identifier	Field to be populated with the ISO 10383 segment MIC of the trading venue. Where the segment MIC does not exist, use the operating MIC.	{MIC}
Date to which the Weekly Report refers	Field to be populated with the date corresponding to the Friday of the calendar week on which the position is held.	{DATEFORMAT}
Date and time of Publication	Field to be populated with the date and time on which the report is published on the trading venue's website.	{DATE_TIME_FORMAT}

Name of Commodity Derivative Contract, Emission Allowance or Derivative thereof	Field to be populated with the name of the commodity derivative contract, emission allowance or derivative thereof identified by the venue product code.	{ALPHANUM-350}
Venue product code	Field to be populated with a unique and unambiguous alphanumeric identifier utilised by the trading venue grouping together contracts with different maturities and strike prices in the same product.	{ALPHANUM-12}
Report status	<p>Indication as to whether the report is new or a previous report is cancelled or amended.</p> <p>Where a previously submitted report is cancelled or amended, a report which contains all the details of the original report should be sent and the "Report status" should be flagged as "CANC".</p> <p>For amendments a new report that contains all the details of the original with all necessary details amended should be sent and the "Report status" should be flagged as "AMND".</p>	<p>"NEWT"— New "CANC"— Cancellation "AMND"— Amendment</p>
Number of positions	<p>Field to be populated with the aggregate quantity of open interest held on Friday at the end of the trading day.</p> <p>The quantity should be expressed either in number of lots (when the position limits are expressed in lots) or units of the underlying.</p> <p>Option contracts shall be included in the aggregation and reported on a delta-equivalent basis.</p>	{DECIMAL-15/2}
Notation of the position quantity	This field shall be populated with the units used to report the number of positions.	<p>"LOTS"— if the position quantity is expressed in lots or {ALPHANUM-25}— a description of the units used if the position quantity is expressed in units of the underlying</p>
Changes since the previous report (+/-)	<p>Field to be populated with the position quantity reflecting the increase or decrease in the position with respect to the previous Friday.</p> <p>In the case of a decrease in the position the number shall be expressed as a negative number prefixed with "-" (minus).</p>	{DECIMAL-15/2}

<p>Percentage of the total open interest</p>	<p>Field to be populated with the percentage of the total open interest represented by the positions.</p>	<p>{DECIMAL-5/2}</p>
<p>Number of persons holding a position in each category</p>	<p>Field to be populated with the number of persons holding a position in the category. If the number of persons holding a position in the category is below the number specified in Commission Delegated Act in respect of Article 58(6) MiFID II, the field shall be populated with "." (full stop).</p>	<p>{INTEGER-7} or {ALPHANUM-1} if the field has to be populated with "." (full stop).</p>