►B   **COMMISSION IMPLEMENTING REGULATION (EU) 2017/1093**

of 20 June 2017

laying down implementing technical standards with regard to the format of position reports by investment firms and market operators

(Text with EEA relevance)

(OJ L 158, 21.6.2017, p. 16)

Amended by:

		Official Journal		
		No	page	date
►M1	Commission Implementing Regulation (EU) 2022/1300 of 24 March 2022	L 197	4	26.7.2022

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COMMISSION IMPLEMENTING REGULATION (EU) 2017/1093

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(Text with EEA relevance)

Article 1

Weekly reports

1.   Investment firms or market operators operating a trading venue shall prepare the weekly report referred to in Article 58(1)(a) of Directive 2014/65/EU, separately for each commodity derivative, emission allowance or derivative thereof that is traded on that trading venue, in accordance with the format set out in the tables of Annex I to this Regulation.

2.   The reports referred to in paragraph 1 shall contain the aggregate of all positions held by the different persons in each of the categories set out in Table 1 to Annex I in an individual commodity derivative, emission allowance or derivative thereof that is traded on that trading venue.

Article 2

Daily reports

1.   Investment firms shall provide competent authorities with the breakdown of their positions as referred to in Article 58(2) of Directive 2014/65/EU by means of a daily position report in the format set out in the tables to Annex II to this Regulation.

2.   The report referred to in paragraph 1 shall contain all positions across all maturities of all contracts.

Article 3

Reporting format

Trading venue operators and investment firms shall submit the reports referred to in Articles 1 and 2 in a common standard XML format.

Article 4

Entry into force

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

It shall apply from 3 January 2018.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

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ANNEX I

Format for the weekly Reports

Table 1

Weekly Reports

{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}

	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
Number of positions		Risk Reducing directly related to commercial activities										
		Other										
		Total										
Changes since the previous report (+/–)		Risk Reducing directly related to commercial activities										
		Other										
		Total										
Percentage of the total open interest		Risk Reducing directly related to commercial activities										
		Other										
		Total										
Number of Persons holding a position in each category			Combined		Combined		Combined		Combined		Combined	
		Total										

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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: — 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	— Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. — '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.dddddd' is the second and its fraction of a second, — Z is UTC time. Dates and times shall be reported in UTC.
{MIC}	4 alphanumerical 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}

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FIELD	DETAILS TO BE REPORTED	FORMAT FOR REPORTING
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	Indication as to whether the report is new or a previous report is cancelled or amended. 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'. 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'.	'NEWT' — New 'CANC' — Cancellation 'AMND' — Amendment
Number of positions	Field to be populated with the aggregate quantity of open interest held on Friday at the end of the trading day. The quantity should be expressed either in number of lots (when the position limits are expressed in lots) or units of the under-lying. Option contracts shall be included in the aggregation and reported on a delta-equivalent basis.	{DECIMAL-15/2}
Notation of the position quantity	This field shall be populated with the units used to report the number of positions.	'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

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FIELD	DETAILS TO BE REPORTED	FORMAT FOR REPORTING
Changes since the previous report (+/–)	Field to be populated with the position quantity reflecting the increase or decrease in the position with respect to the previous Friday. In the case of a decrease in the position the number shall be expressed as a negative number prefixed with '–' (minus).	{DECIMAL-15/2}
Percentage of the total open interest	Field to be populated with the percentage of the total open interest represented by the positions.	{DECIMAL-5/2}
Number of persons holding a position in each category	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 (¹), the field shall be populated with '.' (full stop).	{INTEGER-7} or {ALPHANUM-1} if the field has to be populated with '.' (full stop).

(¹) Commission Delegated Regulation (EU) 2017/565 of 25 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council as regards organisational requirements and operating conditions for investment firms and defined terms for the purposes of that Directive (OJ L 87, 31.3.2017, p. 1).

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ANNEX II

Format for daily Reports

Table 1

Symbol table for Table 2

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: — 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	— Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. — '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.dddddd' is the second and its fraction of a second, — Z is UTC time. Dates and times shall be reported in UTC.
{ISIN}	12 alphanumerical characters	ISIN code, as defined in ISO 6166
{LEI}	20 alphanumerical characters	Legal entity identifier as defined in ISO 17442
{MIC}	4 alphanumerical characters	Market identifier as defined in ISO 10383
{NATIONAL_ID}	35 alphanumerical characters	The ID is that set out in Article 6 of the Commission Delegated Regulation (EU) 2017/590 [1] on transaction reporting obligations under Article 26 of Regulation (EU) No 600/2014 of the European Parliament and of the Council [2] and Annex II to that Regulation.
{INTEGER-n}	Integer number of up to n digits in total	Numerical field for both positive and negative integer values.

[1] Commission Delegated Regulation (EU) 2017/590 of 28 July 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the reporting of transactions to competent authorities (OJ L 87, 31.3.2017, p. 449).
[2] Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012 (OJ L 173, 12.6.2014, p. 84).

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Table 2

Table of fields to be reported for all positions across all maturities of all contracts for the purposes of Article 2

FIELD	DETAILS TO BE REPORTED	FORMAT FOR REPORTING
Date and time of report submission	Field to be populated with the date and time on which the report is submitted.	{DATE_TIME_FORMAT}
Report reference number	Field to be populated with the unique identifier given by the submitter unambiguously identifying the report to both submitter and receiving competent authority.	{ALPHANUM-52}
Date of the trading day of the reported position	Field to be populated with the date on which the reported position is held at the close of the trading day on the relevant trading venue.	{DATEFORMAT}
Report status	Indication as to whether the report is new or a previously submitted report is cancelled or amended. Where a previously submitted report is cancelled or amended, a report which contains all the details of the original report and using the original Report Reference Number should be sent and the 'Report status' should be flagged as 'CANC'. For amendments a new report that contains all the details of the original report and using the original Report Reference Number with all necessary details amended should be sent and the 'Report status' should be flagged as 'AMND'.	'NEWT' – New 'CANC' – Cancellation 'AMND' – Amendment
Reporting entity ID	The identifier of the reporting investment firm. Field to be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI.	{LEI} or {NATIONAL_ID} – Natural persons
Position holder ID	Field to be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI. (Note: if the position is held as a proprietary position of the reporting firm, this field shall be identical to field 'Reporting entity ID').	{LEI} or {NATIONAL_ID} – Natural persons
Email address of position holder	Email address for notifications of position-related matters.	{ALPHANUM-256}

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FIELD	DETAILS TO BE REPORTED	FORMAT FOR REPORTING
Ultimate parent entity ID	Field to be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI. Note: this field may be identical to field 'Reporting entity ID' or 'Position holder ID' if the ultimate parent entity holds its own positions, or makes its own reports.	{LEI} or {NATIONAL_ID} – Natural persons
Email address of ultimate parent entity	Email address for correspondence in relation to aggregated positions.	{ALPHANUM-256}
Parent of collective investment scheme status	Field to report on whether the position holder is a collective investment undertaking that makes investment decisions independently from its parent as set out by Article 4(2) of Commission Delegated Regulation (EU) 2022/1301 ([1]).	'TRUE' – the position holder is a collective investment undertaking that makes independent investment decisions 'FALSE' – the position holder is not a collective investment undertaking that makes independent investment decisions
Identification code of contract traded on trading venues	Identifier of the commodity derivative, emission allowance or derivative thereof. See field 'Trading venue identifier' for treatment of OTC contracts that are economically equivalent to contracts that are traded on trading venues.	{ISIN}
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}
Trading venue identifier	Field to be populated with the ISO 10383 segment MIC for positions reported in respect of on-venue contracts. Where the segment MIC does not exist, use the operating MIC. Use MIC code 'XXXX' for off-venue positions in economically equivalent OTC contracts. Use MIC code 'XOFF' for listed derivatives or emission allowances traded off-exchange.	{MIC}

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FIELD	DETAILS TO BE REPORTED	FORMAT FOR REPORTING
Position type	Field to report whether the position is in either futures, options, emission allowances or derivatives thereof or any other contract type.	'OPTN' – Options, including separately tradable options on FUTR or OTHR types, excluding products where the optionality is only an embedded element 'FUTR' – Futures 'EMIS' – Emission allowances and derivatives thereof 'OTHR' – any other contract type
Position maturity	Indication of whether the maturity of the contract comprising the reported position relates to the spot month or to all other months. Note: separate reports are required for spot months and all other months.	'SPOT' – spot month, including all positions in position types EMIS 'OTHR' – all other months
Position quantity	Field to be populated with the net position quantity held in the commodity derivative, emission allowances or derivatives thereof expressed either in lots, when the position limits are expressed in lots, or units of the underlying. This field should be populated with a positive number for long positions and a negative number for short positions.	{DECIMAL-15/2}
Notation of the position quantity	This field shall be populated with the units used to report the position quantity.	'LOTS' – if the position quantity is expressed in lots {ALPHANUM-25} – a description of the units used if the position quantity is expressed in units of the underlying 'UNIT' – if the position quantity is expressed in units
Delta equivalent position quantity	If the Position Type is 'OPTN' or an option on 'EMIS', then this field shall contain the delta-equivalent quantity of the position reported in the 'Position Quantity' field. This field should be populated with a positive number for long calls and short puts and a negative number for long puts and short calls.	{DECIMAL-15/2}
Indicator of whether the position is risk reducing in relation to commercial activity	Field to report whether the position is risk reducing in accordance with Article 7 of Delegated Regulation (EU) 2022/1301.	'TRUE' – the position is risk reducing 'FALSE' – the position is not risk reducing

(¹) Commission Delegated Regulation (EU) 2022/1301 of 31 March 2022 amending the regulatory technical standards laid down in Delegated Regulation (EU) 2020/1226 as regards the information to be provided in accordance with the STS notification requirements for on-balance-sheet synthetic securitisations (OJ L 197, xx.xx.2022, p. 10).