ANNEX V

'ANNEX V

Quantitative data to be provided for the purpose of transparency calculations

Table 1

Symbol table for Table 2

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 shall 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. Decimal separator is "." (full stop); negative numbers are prefixed with "–" (minus); values are rounded and not truncated.
{INTEGER-n}	Integer number of up to n digits	Numerical field for both positive and negative integer values.

Table 2

Details of the data to be provided for the purpose of determining a liquid market, the LIS and SSTI thresholds for non-equity financial instruments

#	Field	Details to be reported	Type of execution or publication venue	Format and standards for reporting
1	Instrument identi-fication code	Code used to identify the financial instrument	Regulated Market (RM) Multilateral Trading Facility (MTF) Organised Traded Facility (OTF) Approved Publication Arrangement (APA) Consolidated tape provider (CTP)	{ISIN}

#	Field	Details to be reported	Type of execution or publication venue	Format and standards for reporting
2	Execution date	Date on which the trades are executed.	RM, MTF, OTF, APA, CTP	{DATEFORMAT}
3	Execution venue	Segment MIC of the EU trading venue or systematic internaliser, where available, otherwise operating MIC. Segment MIC of the systematic internaliser where available, otherwise the operating MIC. The MIC code XOFF for OTC transactions. For a given ISIN and execution date, APAs shall sum all OTC trading activity for that instrument in a single record (ISIN, XOFF, execution date).	RM, MTF, OTF, APA, CTP	{MIC} of the trading venue or systematic internaliser or "XOFF"
4	Suspended instrument flag	Indicator of whether the instrument was suspended during the whole day for trading on the respective TV on the execution date. As a consequence, Fields 5 shall be reported with a value of zero.	RM, MTF, OTF	"TRUE" – if the instrument was suspended for the whole trading day or "FALSE" – if the instrument was not suspended for the whole trading day
5	Total number of transactions	The total number of transactions executed on the execution date. Transactions that have been cancelled shall be excluded from the reported figures. Transactions that benefit from deferred publication shall be counted in the aggregates provided by the submitting entities on the basis of the execution date. In all cases, the field has to be populated with a value greater than or equal to zero. For instruments that are suspended for the whole day, the field shall have zero value.	RM, MTF, OTF, APA, CTP	{INTEGER-18}
6	Total volume	The total volume executed on the execution date. The volume shall be measured in accordance with Table 4 of Annex II of this Regulation. Monetary amounts shall be reported in Euros. Transactions that have been cancelled shall be excluded from the reported figures. Transactions that benefit from deferred publication shall be counted in the aggregates provided by the submitting entities on the basis of the execution date.	RM, MTF, OTF, APA, CTP	{DECIMAL-18/5}

#	Field	Details to be reported	Type of execution or publication venue	Format and standards for reporting
7	"Size of transaction" bin range	This field shall be populated with the values as provided in Tables 3 and 4 of this Annex. The size of transaction bin range as defined: in Table 4 of this Annex for emission allowances and derivatives thereof; In Table 3 of this Annex for the other instruments. For instruments that are suspended for the whole day, data related to this field and to fields 8 and 9 shall not be reported.	RM, MTF, OTF, APA, CTP	{ALPHANUM - -140}
8	Total number of transactions executed for that bin	Total number of transactions executed on the execution date which size lies in the bin's range. Transactions that have been cancelled shall be excluded from the reported figures. Transactions that benefit from deferred publication shall be counted in the aggregates provided by the submitting entities on the basis of the execution date.	RM, MTF, OTF, APA, CTP	{INTEGER-18}
9	Total volume traded for that bin	Total volume traded represented by all transactions executed on the reporting day which size lies in the bin's range. The volume shall be measured in accordance with Table 4 of Annex II of this Regulation. Monetary amounts shall be reported in Euros. Transactions that have been cancelled shall be excluded from the reported figures. Transactions that benefit from deferred publication shall be counted in the aggregates provided by the submitting entities on the basis of the execution date.	RM, MTF, OTF, APA, CTP	{DECIMAL-18/5}

Table 3

Trade-size bins for bonds, SFPs, securitised derivatives, interest rate derivatives, equity derivatives, foreign exchange derivatives, credit derivatives, commodity derivatives, C10 derivatives and CFDs

Scope	Size of transaction bin	Definition
Transactions with a size between 0 and 1,000,000 (excluded)	]0 – 100,000[	Transactions with a trade size smaller than EUR 100,000
	[100,000 – 100,000]	Transactions with a trade size equal to EUR 100,000
	]100,000 – 200,000[	Transactions with a trade size greater than EUR 100,000 and smaller than EUR 200,000
	[200,000 – 300,000[	Transactions with a trade size greater than or equal to EUR 200,000 and smaller than EUR 300,000
	[300,000 – 400,000[	Transactions with a trade size greater than or equal to EUR 300,000 and smaller than EUR 400,000
	[Y– Y+100,000[	Transactions with a trade size greater than or equal to EUR Y and smaller than EUR Y + 100,000 (EUR 100,000 step)
	[900,000 – 1,000,000[	Transactions with a trade size greater than or equal to EUR 900,000 and smaller than EUR 1,000,000
Transactions with a size between 1,000,000 (included) and 10,000,000 (excluded)	[1,000,000 – 1,500,000[	Transactions with a trade size greater than or equal to EUR 1,000,000 and smaller than EUR 1,500,000
	[1,500,000 – 2,000,000[	Transactions with a trade size greater than or equal to EUR 1,500,000 and smaller than EUR 2,000,000
	[Z– Z+500,000[	Transactions with a trade size greater than or equal to EUR Z and smaller than EUR Z + 500,000 (EUR 500,000 step)
	[9,500,000 – 10,000,000[	Transactions with a trade size greater than or equal to EUR 9,500,000 and smaller than EUR 10,000,000

Scope	Size of transaction bin	Definition
Transactions with a size between 10,000,000 (included) and 100,000,000 (excluded)	[10,000,000 – 15,000,000[	Transactions with a trade size greater than or equal to EUR 10,000,000 and smaller than EUR 15,000,000
	[15,000,000 – 20,000,000[	Transactions with a trade size greater than or equal to EUR 15,000,000 and smaller than EUR 20,000,000
	[W– W+5,000,000[	Transactions with a trade size greater than or equal to EUR W and smaller than EUR W + 5,000,000 (EUR 5,000,000 step)
	[95,000,000 – 100,000,000[	Transactions with a trade size greater than or equal to EUR 95,000,000 and smaller than EUR 100,000,000
Transactions with a size greater than or equal to 100,000,000	[100,000,000 – 125,000,000[	Transactions with a trade size greater than or equal to EUR 100,000,000 and smaller than EUR 125,000,000
	[125,000,000 – 150,000,000[	Transactions with a trade size greater than or equal to EUR 125,000,000 and smaller than EUR 150,000,000
	[X– X+25,000,000[	Transactions with a trade size greater than or equal to EUR X and smaller than EUR X + 25,000,000 (EUR 25,000,000 step)
…	…	…

Table 4

Size of transaction bin ranges for emission allowances and derivatives on emission allowances

Scope	Size of transaction bin	Definition
Transactions with a size between 0 and 1,000,000 (excluded)	]0 – 100,000[	Transactions with a trade size smaller than 100,000 tonnes of carbon dioxide equivalent (tCO_2e)
	[100,000 – 100,000]	Transactions with a trade size equal to 100,000 tCO_2e
	]100,000 – 200,000[	Transactions with a trade size greater than 100,000 tCO_2e and smaller than 200,000 tCO_2e
	[200,000 – 300,000[	Transactions with a trade size greater than or equal to 200,000 tCO_2e and smaller than 300,000 tCO_2e
	[300,000 – 400,000[	Transactions with a trade size greater than or equal to 300,000 tCO_2e and smaller than 400,000 tCO_2e
	[Y– Y+100,000[	Transactions with a trade size greater than or equal to Y tCO_2e and smaller than Y tCO_2e + 100,000 (100,000 tCO_2e step)
	[900,000 – 1,000,000[	Transactions with a trade size greater than or equal to 900,000 tCO_2e and smaller than 1,000,000 tCO_2e

Scope	Size of transaction bin	Definition
Transactions with a size between 1,000,000 (included) and 10,000,000 (excluded)	[1,000,000 − 1,500,000[	Transactions with a trade size greater than or equal to 1,000,000 tCO_2e and smaller than 1,500,000 tCO_2e
	[1,500,000 − 2,000,000[	Transactions with a trade size greater than or equal to 1,500,000 tCO_2e and smaller than 2,000,000 tCO_2e
	[Z− Z+500,000[	Transactions with a trade size greater than or equal to Z tCO_2e and smaller than Z tCO_2e + 500,000 (500,000 tCO_2e step)
	[9,500,000 − 10,000,000[	Transactions with a trade size greater than or equal to 9,500,000 tCO_2e and smaller than 10,000,000 tCO_2e
Transactions with a size between 10,000,000 (included) and 100,000,000 (excluded)	[10,000,000 − 15,000,000[	Transactions with a trade size greater than or equal to 10,000,000 tCO_2e and smaller than 15,000,000 tCO_2e
	[15,000,000 − 20,000,000[	Transactions with a trade size greater than or equal to 15,000,000 tCO_2e and smaller than 20,000,000 tCO_2e
	[W− W+5,000,000[	Transactions with a trade size greater than or equal to W tCO_2e and smaller than W tCO_2e + 5,000,000 (5,000,000 tCO_2e step)
	[95,000,000 − 100,000,000[	Transactions with a trade size greater than or equal to 95,000,000 tCO_2e and smaller than 100,000,000 tCO_2e
Transactions with a size greater than or equal to 100,000,000	[100,000,000 − 125,000,000[	Transactions with a trade size greater than or equal to 100,000,000 tCO_2e and smaller than 125,000,000 tCO_2e
	[125,000,000 − 150,000,000[	Transactions with a trade size greater than or equal to 125,000,000 tCO_2e and smaller than 150,000,000 tCO_2e
	[X− X+25,000,000[	Transactions with a trade size greater than or equal to X tCO_2e and smaller than X tCO_2e + 25,000,000 (25,000,000 tCO_2e step)
…	…	…'