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⁽¹⁾ Text with EEA relevance

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II

(Non-legislative acts)

REGULATIONS

COMMISSION DELEGATED REGULATION (EU) 2015/942

of 4 March 2015

amending Delegated Regulation (EU) No 529/2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council as regards regulatory technical standards for assessing the materiality of extensions and changes of internal approaches when calculating own funds requirements for market risk

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) No 575/2013 of 26 June 2013 of the European Parliament and of the Council on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 ⁽¹⁾, and in particular the third subparagraph of Article 363(4) thereof,

Whereas:

- (1) Commission Delegated Regulation (EU) No 529/2014 ⁽²⁾ sets the criteria for the assessment of materiality of extensions and changes of Internal Ratings Based (IRB) Approaches and Advanced Measurement Approaches (AMA), used for the calculation of capital requirements for credit and operational risk. This Regulation should specify the conditions for assessing materiality of extensions and changes to Internal Models approaches (IMA), which are used for the calculation of own funds requirements for market risk. Taking into account that all relevant supervisory issues and procedures are similar for all types of internal approaches, i.e. relating to credit, operational or market risk, it is important to ensure coherence between all provisions regulating extensions and changes to internal approaches and to facilitate a comprehensive view and access in a coordinated way to them by persons subject to the obligations laid down in those provisions. Therefore, it is necessary to include all the regulatory technical standards required in Regulation (EU) No 575/2013 on extensions and changes to internal approaches in one single legal text.
- (2) As in the case of the IRB approaches and AMA, for extensions and changes to the use of the IMA that are subject to a notification procedure, Regulation (EU) No 575/2013 does not indicate whether those changes should be notified before or after their implementation. The competent authorities need not know in advance of extensions or changes that are of minor importance and it would be more efficient and less burdensome for institutions to collect such changes of minor importance and notify them to the competent authorities at regular intervals, reducing also the supervisory burden on the competent authorities. Other extensions and changes that are subject to a notification procedure should be notified before their implementation in order to allow competent authorities to review the correct application of this Regulation. Therefore, the same distinction between

⁽¹⁾ OJ L 176, 27.6.2013, p. 1.

⁽²⁾ Commission Delegated Regulation (EU) No 529/2014 of 12 March 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for assessing the materiality of extensions and changes of the Internal Ratings Based Approach and the Advanced Measurement Approach (OJ L 148, 20.5.2014, p. 36).

extensions and changes depending on the notification procedure as established in Delegated Regulation (EU) No 529/2014 for IRB approaches and AMA, should also apply to extensions and changes to IMA requiring notification and accordingly they should also be further distinguished into extensions and changes requiring notification before implementation and extensions and changes not requiring notification before implementation.

- (3) IMA comprise any internal model subject to Part Three, Title IV, Chapter 5 of Regulation (EU) No 575/2013, for use of which competent authorities have granted permission in order to calculate capital requirements.
- (4) Materiality of extensions or changes to IMA depends on the type and category of the extension or change proposed (which should be reflected in qualitative criteria), and on their potential to alter the own funds requirements (which should be reflected in quantitative criteria). However, some changes, such as organisational changes, internal process changes or risk management process changes, may not have direct quantitative impact. For those changes, only the qualitative criteria should be allowed for the assessment of materiality.
- (5) Quantitative thresholds should be designed to take into account the overall impact of an extension or change to IMA on the risk numbers computed by any internal model affected by the extension or change, as well as on the required capital, based on both internal and standardised approaches, in order to reflect the extent to which internal approaches are used for the overall own funds requirements for market risk. However, in order to reduce the burden for institutions, it is appropriate, for the purposes of computing these quantitative thresholds, not to consider, when calculating each of the required risk numbers over the observation period of 15 business days, the average of relevant IMA risk numbers over the preceding 60 business days, but rather the most recent risk number.
- (6) Competent authorities may at any time take appropriate supervisory measures with regard to extensions and changes to internal approaches that have been notified, based on the ongoing review of existing permissions to use internal approaches provided in Article 101 of Directive 2013/36/EU of the European Parliament and of the Council ⁽¹⁾. This power is established in order to ensure that the requirements laid down in Part Three, Title II, Chapter 3, Section 6, or Part Three, Title III, Chapter 4 or Part Three, Title IV, Chapter 5 of Regulation (EU) No 575/2013 remain complied with. In addition, the triggers for new approvals and notifications of extensions and changes to internal approaches should be established. Rules establishing the triggers should not affect supervisory internal approaches review or administrative processes provided for in Article 20(8) of Regulation (EU) No 575/2013.
- (7) The permission of competent authorities relates to the methods, processes, controls, data collection and IT systems of the approaches, therefore ongoing alignment of the models to the calculation data-set used, correction of errors or minor adjustments necessary for the day-to-day maintenance of the internal approaches, which occur in the strict limit of the already approved methods, processes, controls, data collection and IT systems, should not be covered by this Regulation.
- (8) Delegated Regulation (EU) No 529/2014 should therefore be amended accordingly.
- (9) This Regulation is based on the draft regulatory technical standards submitted by the European Banking Authority to the Commission.
- (10) The European Banking Authority has conducted open public consultations on the draft regulatory technical standards on which this Regulation is based, analysed the potential related costs and benefits, and requested the opinion of the Banking Stakeholder Group established in accordance with Article 37 of Regulation (EU) No 1093/2010 of the European Parliament and of the Council ⁽²⁾,

⁽¹⁾ Directive 2013/36/EU of the European Parliament and of the Council of 26 June 2013 on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC (OJ L 176, 27.6.2013, p. 338).

⁽²⁾ Regulation (EU) No 1093/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Banking Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/78/EC (OJ L 331, 15.12.2010, p. 12).

HAS ADOPTED THIS REGULATION:

Article 1

Amendments to Delegated Regulation (EU) No 529/2014

Delegated Regulation (EU) No 529/2014 is amended as follows:

1. Article 1 is replaced by the following:

‘Article 1

Subject matter

This Regulation lays down the conditions for assessing the materiality of extensions and changes to the Internal Rating Based approaches, the Advanced Measurement Approaches and the Internal Models Approach permitted in accordance with Regulation (EU) No 575/2013, including the modalities of the notifications of such changes and extensions.’

2. Article 2(1) is replaced by the following:

‘1. The materiality of changes to the range of application of a rating system or an internal models approach to equity exposures, or of changes to the rating systems or internal models approach to equity exposures, for the Internal Rating Based approach (“changes in the IRB approach”) or the materiality of the extensions and changes for the Advanced Measurement Approach (“extensions and changes in the AMA”) or the materiality of the extensions and changes for the Internal Models Approach (“extensions and changes in the IMA”) shall be classified into one of the following categories:

- (a) material extensions and changes, which, according to Articles 143(3), and 312(2) and 363(3) of Regulation (EU) No 575/2013, require permission from the relevant competent authorities;
- (b) other extensions and changes, which require notification to the competent authorities.’

3. Article 3 is amended as follows:

- (a) In paragraph 1, the following third subparagraph is added:

‘The classification of extensions and changes in the IMA shall be carried out in accordance with this Article and Articles 7a and 7b.’

- (b) In paragraph 2, point (c) is replaced by the following:

‘(c) for changes having no direct quantitative impact, no quantitative impact as laid down in Article 4(1)(c) for IRB approach or Article 6(1)(c) for AMA or Article 7a(1)(c) for IMA needs to be calculated.’

4. The following Articles 7a and 7b are inserted:

‘Article 7a

Material extensions and changes to the IMA

1. Extensions and changes to the IMA shall be considered material, if they fulfil any of the following conditions:

- (a) they fall under any of the extensions described in Annex III, Part I, Section 1;
- (b) they fall under any changes described in Annex III, Part II, Section 1;

- (c) they result in a change in absolute value of 1 % or more, computed for the first business day of the testing of the impact of the extension or change, of one of the relevant risk numbers referred to in Article 364(1)(a)(i), or Article 364(1)(b)(i), or Article 364(2)(b)(i) or Article 364(3)(a) of Regulation (EU) No 575/2013, and associated with the scope of application of the relevant IMA model to which the risk number refers, and result in either of the following:
- (i) in a change of 5 % or more of the sum of the risk numbers referred to in Article 364(1)(a)(i), Article 364(1)(b)(i), scaled up by the multiplication factors (m_1) and (m_2) respectively according to Article 366 of Regulation (EU) No 575/2013, Article 364(2)(b)(i) and Article 364(3)(a) of Regulation (EU) No 575/2013, and the own funds requirements according to Chapter 2, 3 and 4 of Title IV of that Regulation, as applicable, computed at the level of the EU parent institution or, in the case of an institution which is neither a parent institution nor a subsidiary, at the level of that institution;
 - (ii) in a change of 10 % or more of one or more of the relevant risk numbers referred to in Article 364(1)(a)(i), or Article 364(1)(b)(i), or Article 364(2)(b)(i) or Article 364(3)(a) of Regulation (EU) No 575/2013, and associated with the scope of application of the relevant IMA model to which the risk number refers.
2. For the purposes of paragraph (1)(c)(i), and in accordance with Article 3(2), the impact of any extension or change shall be assessed as the highest absolute value over the period referred to in paragraph 4 of this Article of a ratio calculated as follows:
- (a) in numerator, the difference between the sum referred to in paragraph (1)(c)(i) with and without the extension or change;
 - (b) in the denominator, the sum referred to in paragraph (1)(c)(i) without the extension or change.
3. For the purposes of paragraph (1)(c)(ii), and in accordance with Article 3(2), the impact of any extension or change shall be assessed as the highest absolute value over the period referred to in paragraph 4 of this Article of a ratio calculated as follows:
- (a) in the numerator, the difference between the risk number referred to in Article 364(1)(a)(i), Article 364(1)(b)(i), Article 364(2)(b)(i) or Article 364(3)(a) of Regulation (EU) No 575/2013 with and without the extension or change;
 - (b) in the denominator, the risk number referred to, respectively, in Article 364(1)(a)(i), or Article 364(1)(b)(i), or Article 364(2)(b)(i) or Article 364(3)(a) without the extension or change.
4. For the purposes of paragraph (1)(c)(i) and (1)(c)(ii) the ratios referred to in paragraphs 2 and 3 shall be calculated for a period the duration of which is the shortest between the following points (a) and (b):
- (a) 15 consecutive business days starting from the first business day of the testing of the impact of the extension or change;
 - (b) until such day where a daily calculation of either one of the ratios referred to in paragraphs 2 and 3 results in an impact equal or greater than the percentages referred to in either paragraph (1)(c)(i) or paragraph (1)(c)(ii), respectively.

Article 7b

Extensions and changes to the IMA not considered material

Extensions and changes to the IMA, which are not material but are to be notified to competent authorities according to the second subparagraph of Article 363(3) of Regulation (EU) No 575/2013, shall be notified in the following manner:

- (a) extensions and changes falling under Annex III, Part I, Section 2, and Part II, Section 2, shall be notified to competent authorities two weeks before their planned implementation;
- (b) all other extensions and changes shall be notified to the competent authorities after implementation at least on an annual basis.'

5. Article 8(1) is replaced by the following:

‘1. For extensions and changes to the IRB approach, or to the AMA or to the IMA classified as requiring competent authorities’ approval, institutions shall submit, together with the application, the following documentation:

- (a) description of the extension or change, its rationale and objective;
- (b) implementation date;
- (c) scope of application affected by the model extension or change, with volume characteristics;
- (d) technical and process document(s);
- (e) reports of the institutions’ independent review or validation;
- (f) confirmation that the extension or change has been approved through the institution’s approval processes by the competent bodies and date of approval;
- (g) where applicable, the quantitative impact of the change or extension on the risk weighted exposure amounts, or on the own funds requirements, or on the relevant risk numbers or sum of relevant own funds requirements and risk numbers;
- (h) records of the institution’s current and previous version number of internal models which are subject to approval.’

6. Annex III is added to Regulation (EU) No 529/2014 as set out in the Annex to this Regulation.

Article 2

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*.

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

Done at Brussels, 4 March 2015.

For the Commission
The President
Jean-Claude JUNCKER

ANNEX

‘ANNEX III

Extensions and changes to the IMA

PART I

EXTENSIONS TO THE IMA*Section 1***Extensions requiring competent authorities’ approval (“material”)**

1. Extension of the market risk model to an additional location in another jurisdiction, including extending the market risk model to the positions of a desk located in a different time zone, or for which different front office or IT systems are used.
2. Integration in the scope of an IMA model of product classes, for which the VaR number, computed according to Article 364(1)(a)(i) of Regulation (EU) No 575/2013, exceeds 5 % of the VaR number, computed according to Article 364(1)(a)(i) of Regulation (EU) No 575/2013, of the total portfolio forming the scope of that IMA model before the integration.
3. Any reverse extensions such as cases where the institutions aim at applying the standardized method to risk categories for which they are granted permission to use an internal market risk model.

*Section 2***Extensions requiring *ex ante* notification to competent authorities**

The inclusion in the scope of an IMA model of product classes requiring other risk modelling techniques than those forming part of the permission to use that IMA model, such as path-dependent products, or multi-underlying positions, according to Article 367 of Regulation (EU) No 575/2013.

PART II

CHANGES TO THE IMA*Section 1***Changes requiring competent authorities’ approval (“material”)**

1. Changes between historical simulation, parametric or Monte Carlo VaR.
2. Changes in the aggregation scheme such as where a simple summation of risk numbers is replaced by integrated modelling.

*Section 2***Changes requiring *ex ante* notification to competent authorities**

1. Changes in the fundamentals of statistical methods according to Articles 365, 374 or 377 of Regulation (EU) No 575/2013, including but not limited to any of the following:
 - (a) reduction in the number of simulations;
 - (b) introduction or removal of variance reduction methods;
 - (c) changes to the algorithms to generate the random numbers;
 - (d) changes in the statistical method to estimate volatilities or correlations between risk factors;
 - (e) changes in the assumptions about the joint distribution of risk factors.

2. Changes in the effective length of the historical observation period, including a change in a weighting scheme of the time series according to Article 365(1)(d) of Regulation (EU) No 575/2013.
 3. Changes in the approach for identifying the stressed period in order to calculate a Stressed VaR measure, according to Article 365(2) of Regulation (EU) No 575/2013.
 4. Changes in the definition of market risk factors applied in the internal VaR model, including migration to an OIS discounting framework, a move between zero rates, par rates or swap rates.
 5. Changes in how shifts in market risk factors are translated into changes of the portfolio value, such as changes in instrument valuation models — used to calculate sensitivities to risk factors or to re-value positions when calculating risk numbers —, changes from analytical to simulation-based pricing model, changes between Taylor-approximation and full revaluation, or changes in the sensitivity measures applied, according to Article 367 of Regulation (EU) No 575/2013.
 6. Changes in the methodology for defining proxies.
 7. Changes in the hierarchy of sources of ratings used for determining the rating of an individual position in the IRC.
 8. Changes in the methodology regarding the loss given default rate (LGD) or the liquidity horizons for IRC or correlation trading models according to Section 4 or Section 5 of Chapter 5 of Title IV of Regulation (EU) No 575/2013.
 9. Changes in the methodology used for assigning exposures to individual exposure classes in the IRC or correlation trading models according to Section 4 or Section 5 of Chapter 5 of Title IV of Regulation (EU) No 575/2013.
 10. Changes of methods for estimating exposure or asset correlation for IRC or correlation trading models according to Section 4 or Section 5 of Chapter 5 of Title IV of Regulation (EU) No 575/2013.
 11. Changes in the methodology for calculating either actual or hypothetical profit and loss when used for back-testing purposes according to Article 366(3) and 369(2) of Regulation (EU) No 575/2013.
 12. Changes in the internal validation methodology according to Article 369 of Regulation (EU) No 575/2013.
 13. Structural, organisational or operational changes to the core processes in risk management or risk controlling functions, according to Article 368(1) of Regulation (EU) No 575/2013 including any of the following:
 - (a) senior staff changes;
 - (b) the limit setting framework;
 - (c) the reporting framework;
 - (d) the stress testing methodology;
 - (e) the new product process;
 - (f) the internal model change policy.
 14. Changes in the IT environment, including any of the following:
 - (a) changes to the IT system, which result in amendments in the calculation procedure of the internal model;
 - (b) applying vendor pricing models;
 - (c) outsourcing of central data collection functions.'
-

COMMISSION IMPLEMENTING REGULATION (EU) 2015/943**of 18 June 2015****on emergency measures suspending imports of dried beans from Nigeria and amending Annex I to Regulation (EC) No 669/2009****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EC) No 178/2002 of the European Parliament and of the Council of 28 January 2002 laying down the general principles and requirements of food law, establishing the European Food Safety Authority and laying down procedures in matters of food safety ⁽¹⁾, and in particular Article 53(1) thereof,

Having regard to Regulation (EC) No 882/2004 of the European Parliament and of the Council of 29 April 2004 on official controls performed to ensure the verification of compliance with feed and food law, animal health and animal welfare rules ⁽²⁾, and in particular Article 15(5) thereof,

Whereas:

- (1) Regulation (EC) No 178/2002 lays down the general principles governing food in general, and food safety in particular, at Union and national level. It provides for emergency measures to be taken by the Commission, where there is evidence that food imported from a third country is likely to constitute a serious risk to human health.
- (2) Commission Regulation (EC) No 669/2009 ⁽³⁾ provides for an increased level of official controls on imports of certain feed and food of non-animal origin listed in Annex I to that Regulation. Concerning dried beans from Nigeria such an increased level is provided for since 1 July 2013, as regards the presence of pesticide residues.
- (3) The results of the official controls carried out by the Member States in the framework of Regulation (EC) No 669/2009 on dried beans from Nigeria show a continuous high frequency of non-compliance with food law requirements as regards pesticide residues. No improvement of the situation could be observed after more than one year of increased frequency of controls at Union borders.
- (4) Since January 2013, more than 50 notifications have been issued to the Rapid Alert System for Food and Feed in relation to dried beans originating from Nigeria, nearly all of them reporting the presence of the unauthorised active substance dichlorvos at levels largely exceeding the acute reference dose tentatively established by the European Food Safety Authority.
- (5) These results provide evidence that the import of this food presents a serious risk for human health and that such risk cannot be contained satisfactorily by means of measures taken by the Member States concerned. It is therefore appropriate to suspend the import into the Union of dried beans from Nigeria, until the Nigerian authorities can provide substantial guarantees that they have put in place an adequate official control system to ensure that the products concerned comply with the relevant food law requirements.
- (6) As a consequence of that suspension, no increased level of official controls on the import of dried beans originating from Nigeria should be required. It is therefore necessary to amend Regulation (EC) No 669/2009 accordingly.
- (7) In order to allow the time necessary for Nigeria to provide feedback and to consider the appropriate risk management measures, the suspension of imports of dried beans should apply until 30 June 2016.
- (8) The measures provided for in this Regulation are in accordance with the opinion of the Standing Committee on Plants, Animals, Food and Feed,

⁽¹⁾ OJ L 31, 1.2.2002, p. 1.

⁽²⁾ OJ L 165, 30.4.2004, p. 1.

⁽³⁾ Commission Regulation (EC) No 669/2009 implementing Regulation (EC) No 882/2004 of the European Parliament and of the Council as regards the increased level of official controls on imports of certain feed and food of non-animal origin and amending Decision 2006/504/EC (OJ L 194, 25.7.2009, p. 11).

HAS ADOPTED THIS REGULATION:

Article 1

This Regulation shall apply to all dried beans originating from Nigeria declared under CN code 0713 39 00.

Article 2

The importation into the Union of the foodstuffs referred to in Article 1 is prohibited.

Article 3

All expenditure incurred in the application of this Regulation shall be charged to the consignee or his agent.

Article 4

In Annex I to Regulation (EC) No 669/2009, the following entry is deleted:

Dried beans (Food)	0713 39 00		Nigeria (NG)	Pesticide residues (2)	50'
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Article 5

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

It shall apply until 30 June 2016.

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

Done at Brussels, 18 June 2015.

For the Commission
The President
Jean-Claude JUNCKER

COMMISSION IMPLEMENTING REGULATION (EU) 2015/944**of 18 June 2015****establishing the standard import values for determining the entry price of certain fruit and vegetables**

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) No 1308/2013 of the European Parliament and of the Council of 17 December 2013 establishing a common organisation of the markets in agricultural products and repealing Council Regulations (EEC) No 922/72, (EEC) No 234/79, (EC) No 1037/2001 and (EC) No 1234/2007 ⁽¹⁾,

Having regard to Commission Implementing Regulation (EU) No 543/2011 of 7 June 2011 laying down detailed rules for the application of Council Regulation (EC) No 1234/2007 in respect of the fruit and vegetables and processed fruit and vegetables sectors ⁽²⁾, and in particular Article 136(1) thereof,

Whereas:

- (1) Implementing Regulation (EU) No 543/2011 lays down, pursuant to the outcome of the Uruguay Round multilateral trade negotiations, the criteria whereby the Commission fixes the standard values for imports from third countries, in respect of the products and periods stipulated in Annex XVI, Part A thereto.
- (2) The standard import value is calculated each working day, in accordance with Article 136(1) of Implementing Regulation (EU) No 543/2011, taking into account variable daily data. Therefore this Regulation should enter into force on the day of its publication in the *Official Journal of the European Union*,

HAS ADOPTED THIS REGULATION:

Article 1

The standard import values referred to in Article 136 of Implementing Regulation (EU) No 543/2011 are fixed in the Annex to this Regulation.

Article 2

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

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

Done at Brussels, 18 June 2015.

*For the Commission,
On behalf of the President,
Jerzy PLEWA
Director-General for Agriculture and Rural Development*

⁽¹⁾ OJ L 347, 20.12.2013, p. 671.

⁽²⁾ OJ L 157, 15.6.2011, p. 1.

ANNEX

Standard import values for determining the entry price of certain fruit and vegetables

(EUR/100 kg)		
CN code	Third country code ⁽¹⁾	Standard import value
0702 00 00	MA	145,0
	MK	69,6
	TR	68,7
	ZZ	94,4
0707 00 05	AL	13,4
	MK	36,2
	TR	121,6
	ZZ	57,1
0709 93 10	TR	116,3
	ZZ	116,3
0805 50 10	AR	141,4
	BO	147,7
	BR	107,1
	ZA	147,0
	ZZ	135,8
0808 10 80	AR	157,4
	BR	102,9
	CL	151,3
	NZ	138,6
	US	180,2
	ZA	129,4
	ZZ	143,3
	TR	248,6
0809 10 00	ZZ	248,6
	TR	344,6
0809 29 00	TR	344,6
	ZZ	344,6

⁽¹⁾ Nomenclature of countries laid down by Commission Regulation (EU) No 1106/2012 of 27 November 2012 implementing Regulation (EC) No 471/2009 of the European Parliament and of the Council on Community statistics relating to external trade with non-member countries, as regards the update of the nomenclature of countries and territories (OJ L 328, 28.11.2012, p. 7). Code 'ZZ' stands for 'of other origin'.

DECISIONS

COUNCIL DECISION (EU) 2015/945

of 15 June 2015

appointing a German alternate member of the Committee of the Regions

THE COUNCIL OF THE EUROPEAN UNION,

Having regard to the Treaty on the Functioning of the European Union, and in particular Article 305 thereof,

Having regard to the proposal of the German Government,

Whereas:

- (1) On 26 January and on 5 February 2015, the Council adopted Decisions (EU) 2015/116 ⁽¹⁾ and (EU) 2015/190 ⁽²⁾ appointing the members and alternate members of the Committee of the Regions for the period from 26 January 2015 to 25 January 2020.
- (2) An alternate member's seat on the Committee of the Regions has become vacant following the end of the term of office of Ms Helma OROSZ,

HAS ADOPTED THIS DECISION:

Article 1

The following is hereby appointed as alternate member to the Committee of the Regions for the remainder of the current term of office, which runs until 25 January 2020:

— Mr Marcel PHILIPP, *Oberbürgermeister der Stadt Aachen*.

Article 2

This Decision shall enter into force on the day of its adoption.

Done at Luxembourg, 15 June 2015.

For the Council
The President
K. GERHARDS

⁽¹⁾ OJ L 20, 27.1.2015, p. 42.

⁽²⁾ OJ L 31, 7.2.2015, p. 25.

COUNCIL DECISION (EU) 2015/946
of 15 June 2015
appointing a German alternate member of the Committee of the Regions

THE COUNCIL OF THE EUROPEAN UNION,

Having regard to the Treaty on the Functioning of the European Union, and in particular Article 305 thereof,

Having regard to the proposal of the German Government,

Whereas:

- (1) On 26 January and on 5 February 2015, the Council adopted Decisions (EU) 2015/116 ⁽¹⁾ and (EU) 2015/190 ⁽²⁾ appointing the members and alternate members of the Committee of the Regions for the period from 26 January 2015 to 25 January 2020.
- (2) An alternate member's seat on the Committee of the Regions becomes vacant following the end of the term of office of Mr Clemens LINDEMANN on 30 June 2015,

HAS ADOPTED THIS DECISION:

Article 1

The following is hereby appointed as alternate member to the Committee of the Regions for the remainder of the current term of office, which runs until 25 January 2020:

— Mr Bernd LANGE, *Landrat des Landkreises Görlitz*.

Article 2

This Decision shall enter into force on the day of its adoption.

It shall take effect on 1 July 2015.

Done at Luxembourg, 15 June 2015.

For the Council
The President
K. GERHARDS

⁽¹⁾ OJ L 20, 27.1.2015, p. 42.

⁽²⁾ OJ L 31, 7.2.2015, p. 25.

COUNCIL DECISION (EU) 2015/947**of 15 June 2015****appointing two Portuguese members and one Portuguese alternate member of the Committee of the Regions**

THE COUNCIL OF THE EUROPEAN UNION,

Having regard to the Treaty on the Functioning of the European Union, and in particular Article 305 thereof,

Having regard to the proposal of the Portuguese government,

Whereas:

- (1) On 26 January and on 5 February 2015, the Council adopted Decisions (EU) 2015/116 ⁽¹⁾ and (EU) 2015/190 ⁽²⁾ appointing the members and alternate members of the Committee of the Regions for the period from 26 January 2015 to 25 January 2020.
- (2) Two members' seats on the Committee of the Regions have become vacant following the end of the terms of office of Mr Alberto João CARDOSO GONÇALVES JARDIM and Mr António Luís DOS SANTOS DA COSTA.
- (3) One alternate member's seat has become vacant following the end of the term of office of Mr João CUNHA E SILVA,

HAS ADOPTED THIS DECISION:

Article 1

The following are hereby appointed to the Committee of the Regions for the remainder of the current term of office, which runs until 25 January 2020:

(a) as members:

- Mr Miguel Filipe MACHADO DE ALBUQUERQUE, *Presidente do Governo Regional da Madeira*,
 - Mr Fernando MEDINA, *Presidente da Câmara Municipal de Lisboa*;
- and

(b) as alternate member:

- Mr Mário Sérgio Quaresma GONÇALVES MARQUES, *Secretário Regional dos Assuntos Parlamentares e Europeus da Madeira*.

Article 2

This Decision shall enter into force on the day of its adoption.

Done at Luxembourg, 15 June 2015.

For the Council
The President
K. GERHARDS

⁽¹⁾ OJ L 20, 27.1.2015, p. 42.

⁽²⁾ OJ L 31, 7.2.2015, p. 25.

GUIDELINES

GUIDELINE (EU) 2015/948 OF THE EUROPEAN CENTRAL BANK

of 16 April 2015

amending Guideline ECB/2013/7 concerning statistics on holdings of securities (ECB/2015/19)

THE GOVERNING COUNCIL OF THE EUROPEAN CENTRAL BANK,

Having regard to the Statute of the European System of Central Banks and of the European Central Bank, and in particular Articles 5.1, 12.1 and 14.3 thereof,

Having regard to Council Regulation (EC) No 2533/98 of 23 November 1998 concerning the collection of statistical information by the European Central Bank ⁽¹⁾,

Having regard to Regulation (EU) No 1011/2012 of the European Central Bank of 17 October 2012 concerning statistics on holdings of securities (ECB/2012/24) ⁽²⁾,

Whereas:

- (1) Considering the introduction of direct reporting of statistical information by insurance corporations in Regulation (EU) No 1374/2014 of the European Central Bank (ECB/2014/50) ⁽³⁾, and the close links with the data to be collected by national competent authorities (NCAs) for supervisory purposes under the framework established by Directive 2009/138/EC of the European Parliament and of the Council ⁽⁴⁾, Regulation (EU) No 1011/2012 (ECB/2012/24) has been amended to include data required to be directly reported by insurance corporations (ICs). Guideline ECB/2013/7 ⁽⁵⁾ also needs to be amended since it defines the necessary procedures for the national central banks (NCBs) to report to the European Central Bank (ECB).
- (2) Therefore, Guideline ECB/2013/7 should be amended accordingly,

HAS ADOPTED THIS GUIDELINE:

Article 1

Amendments

Guideline ECB/2013/7 is amended as follows:

- (1) in Article 3, paragraph 1 is replaced by the following:

‘1. NCBs shall collect and report to the ECB statistical information on holdings of securities with an ISIN code, on a security-by-security basis, in accordance with the reporting schemes in Annex I, Part 1 (Tables 1 to 3) and Part 2 (Tables 1 to 3), and in compliance with electronic reporting standards which are laid down separately, for the following types of instruments: short-term debt securities (F.31); long-term debt securities (F.32); listed shares (F.511) and investment fund shares or units (F.52).

NCBs’ reporting obligations shall cover end-of-quarter positions and either (i) end-of-quarter financial transactions over the reference quarter, or (ii) end-of-month or end-of-quarter data that are necessary to derive financial transactions, as laid down in paragraph 2. NCBs shall also report end-of-year positions, as laid down in Article 3(2b) of Regulation (EU) No 1011/2012 (ECB/2012/24) in accordance with the reporting scheme in Annex I, Part 3 (Tables 1 to 2) of this Guideline.

⁽¹⁾ OJ L 318, 27.11.1998, p. 8.

⁽²⁾ OJ L 305, 1.11.2012, p. 6.

⁽³⁾ Regulation (EU) No 1374/2014 of the European Central Bank of 28 November 2014 on statistical reporting requirements for insurance corporations (ECB/2014/50) (OJ L 366, 20.12.2014, p. 36).

⁽⁴⁾ Directive 2009/138/EC of the European Parliament and of the Council of 25 November 2009 on the taking-up and pursuit of the business of Insurance and Reinsurance (Solvency II) (OJ L 335, 17.12.2009, p. 1).

⁽⁵⁾ Guideline ECB/2013/7 of 22 March 2013 concerning statistics on holdings of securities (OJ L 125, 7.5.2013, p. 17).

Financial transactions or data necessary to derive financial transactions that are reported by actual reporting agents to NCBs in accordance with Part 1 of Annex I to Regulation (EU) No 1011/2012 (ECB/2012/24) shall be measured as laid down in Part 3 of Annex II to Regulation (EU) No 1011/2012 (ECB/2012/24).⁽¹⁾

(2) in Article 3, paragraph 2, the following point (c) is added:

‘(c) with respect to holdings of securities by insurance corporations (ICs) on an annual basis, NCBs shall report data on end-of-year aggregated positions by close of business on the 70th calendar day following the end of the year to which the data relate.’;

(3) in Article 4, paragraph 1 is replaced by the following:

‘1. NCBs may decide whether to report to the ECB statistical information covering securities without an ISIN code held by monetary financial institutions (MFIs), investment funds (IFs), financial vehicle corporations engaged in securitisation transactions (FVCs), ICs and heads of reporting groups subject to Regulation (EU) No 1011/2012 (ECB/2012/24) or held by custodians on behalf of: (i) resident investors not subject to Regulation (EU) No 1011/2012 (ECB/2012/24); (ii) non-financial investors resident in other euro area Member States; or (iii) investors resident in non-euro area Member States, as defined in Regulation (EU) No 1011/2012 (ECB/2012/24), that are not granted a derogation from reporting requirements under Regulation (EU) No 1011/2012 (ECB/2012/24).’.

Article 2

Amendments to Annex I to Guideline ECB/2013/7

Annex I to Guideline ECB/2013/7 is amended in accordance with the Annex to this Guideline.

Article 3

Taking effect and implementation

This Guideline shall take effect on the day of its notification to the NCBs. The Eurosystem central banks shall comply with this Guideline from the date of entry into force of Regulation (EU) 2015/730 of the European Central Bank (ECB/2015/18) ⁽¹⁾.

Article 4

Addressees

This Guideline is addressed to all Eurosystem central banks.

Done at Frankfurt am Main, 16 April 2015.

For the Governing Council of the ECB

The President of the ECB

Mario DRAGHI

⁽¹⁾ Regulation (EU) 2015/730 of the European Central Bank of 16 April 2015 amending Regulation (EU) No 1011/2012 concerning statistics on holdings of securities (ECB/2012/24) (ECB/2015/18) (OJ L 116, 7.5.2015, p. 5).

ANNEX

Annex I to Guideline ECB/2013/7 is amended as follows:

(1) in Part 1, Table 2 is replaced by the following:

Table 2

Information on holdings of securities

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description	
1. Securities related information	Holder sector	M	Sector/sub-sector of the investor.	
				Non-financial corporations (S.11) ⁽³⁾
				Deposit-taking corporations except central banks (S.122)
				Money market funds (MMFs) (S.123)
				Non-MMF investment funds (S.124)
				Other financial corporations ⁽⁴⁾ excluding financial vehicle corporations engaged in securitisation transactions
				Financial vehicle corporations engaged in securitisation transactions
				Insurance corporations (S.128)
				Pension funds (S.129)
				Insurance corporations and pension funds (sub-sector not identified) (S.128+S.129) (transitional period)
				Central government (S.1311) (voluntary breakdown)
				State government (S.1312) (voluntary breakdown)
				Local government (S.1313) (voluntary breakdown)
				Social security funds (S.1314) (voluntary breakdown)
				Other general government (sub-sector not identified)

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description	
				Households excluding non-profit institutions serving households (S.14) (voluntary breakdown for resident investors, mandatory for third party holdings)
				Non-profit institutions serving households (S.15) (voluntary breakdown)
				Other households and non-profit institutions serving households (S.14+S.15) (sub-sector not identified)
				Non-financial investors excluding households (only for third party holdings) (S.11+S.13+S.15) ⁽⁵⁾
				Central banks and general government to be reported only for holdings by non-euro area countries (S.121+S.13) ⁽⁶⁾
				Investors other than central banks and governments to be reported only for holdings by non-euro area countries ⁽⁶⁾
				Unknown sector ⁽⁷⁾
Holder country		M	Country of residence of the investor	
Source		M	Source of the submitted information on securities holdings	
				Direct reporting
				Custodian reporting
				Mixed reporting ⁽⁸⁾
Function		M	Function of the investment according to the classification of balance of payments statistics	
				Direct investment
				Portfolio investment
				Not specified

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Reporting basis	V	Indicates how the security is quoted, as a percentage or in units
			Percentage
			Units
Nominal currency	V		Currency in which the ISIN is denominated, reported when the reporting basis equals percentage
Positions	M		Total amount of securities held
			At nominal value ⁽⁹⁾ . Number of shares or units of a security or aggregated nominal amount (in nominal currency or euro) if the security is traded in amounts rather than in units, excluding the accrued interest
			At market value. Amount held at the price quoted in the market in euro, including accrued interest ⁽¹⁰⁾
Positions: of which amount	M ⁽¹¹⁾		Amount of securities held by the two largest investors
			At nominal value, according to the same valuation method as positions
			At market value, according to the same valuation method as positions
Format	M ⁽⁹⁾		Specifies the format used for the positions at nominal value
			Nominal value in euro or other relevant currency
			Number of shares/units ⁽¹²⁾
Other changes in volume	M		Other changes in the amount of the security held
			At nominal value in the same format as the positions at nominal value
			At market value in euro
Other changes in volume: of which amount	M ⁽¹¹⁾		Other changes in volume in the amount held by the two largest investors
			At nominal value, according to the same valuation method as positions
			At market value, according to the same valuation method as positions

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Financial transactions	M ⁽¹³⁾	Sum of purchases minus sales of a security, recorded at transaction value in euro including accrued interest ⁽¹⁰⁾
	Financial transactions: of which amount	M ⁽¹⁴⁾	Sum of the two largest transactions in absolute terms by individual holders, according to the same valuation method as the financial transactions
	Confidentiality status	M ⁽¹⁵⁾	Confidentiality status for positions, transactions, other changes in volume
			Not for publication, restricted for internal use only
			Confidential statistical information
			Not applicable ⁽¹⁶⁾

⁽¹⁾ The electronic reporting standards are laid down separately.

⁽²⁾ M: mandatory attribute; V: voluntary attribute.

⁽³⁾ The numbering of categories throughout this Guideline reflects the numbering introduced in ESA 2010.

⁽⁴⁾ Other financial intermediaries (S.125) plus financial auxiliaries (S.126) plus captive financial institutions and money lenders (S.127).

⁽⁵⁾ Only if sectors S.11, S.13 and S.15 are not reported separately.

⁽⁶⁾ For data reported by non-euro area NCBs, only for reporting holdings by non-resident investors.

⁽⁷⁾ Unallocated sector resident in the holder country; i.e. unknown sectors of unknown countries should not be reported. NCBs shall inform SHSDB operators of the reason for the unknown sector, in the event of statistically relevant values.

⁽⁸⁾ Only if direct and custodian reporting cannot be distinguished.

⁽⁹⁾ Not reported if market values (and the respective other changes in volume/transactions) are reported.

⁽¹⁰⁾ The inclusion of accrued interest is recommended, on a best efforts basis.

⁽¹¹⁾ If an NCB reports the confidentiality status, this attribute may not be reported. The amount may refer to the largest single investor, instead of the two largest investors, under the responsibility of the reporting NCB.

⁽¹²⁾ NCBs are encouraged to report nominal value in number of units when securities are quoted in units in the CSDB.

⁽¹³⁾ To be reported only if transactions are not derived from positions in the SHSDB.

⁽¹⁴⁾ To be reported only for transactions collected from reporting agents, not reported for transactions derived from positions by NCBs.

⁽¹⁵⁾ To be reported if the corresponding amount of the two largest investors for positions, transactions, other changes in volume, respectively, is not available/provided.

⁽¹⁶⁾ To be used only if transactions are derived from positions by NCBs. In such cases the confidentiality status will be derived by the SHSDB, i.e. if the initial and/or final positions are confidential, the derived transaction is flagged as confidential.;

(2) in Part 2, Table 2 is replaced by the following:

'Table 2

Information on holdings of securities

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
1. Securities related information	Reporting group ID	M	ID of the reporting group ⁽³⁾
	Residency of the entities of the group	V	Residency of the entities of the group, when reported separately from head office ⁽⁴⁾
			Resident in the country of the head office
			Not resident in the country of the head office

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description	
				If not resident in the country of the head office, resident of other euro area countries
				If not resident in the country of the head office, resident outside the euro area
		Entity ID	V	ID of the entity of the group ⁽³⁾
Country of residency of the entity		V	Country of legal incorporation or domicile of the entity	
Group type	M		Group type	
				Banking group
Reporting basis	V		Indicates how the security is quoted, as a percentage or in units	
				Percentage
				Units
Nominal currency		V	Currency in which the ISIN is denominated, reported when reporting basis equals percentage	
Format	M ⁽⁵⁾		Specifies the format used for the positions at nominal value	
				Nominal value in euro or other relevant currency
				Number of shares/units ⁽⁶⁾
Positions	M		Total amount of securities held	
				At nominal value ⁽⁵⁾ . Number of shares or units of a security or aggregated nominal amount in nominal currency or euro if the security is traded in amounts rather than in units, excluding the accrued interest
				At market value. Amount held of a security at the price quoted in the market in euro, including accrued interest ⁽⁷⁾

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Other changes in volume	V	Other changes in volume in the amount of the security held
			At nominal value in the same format as the positions at nominal value ⁽³⁾
			At market value in euro
	Financial transactions	V	Sum of purchases minus sales of a security, recorded at transaction value in euro including accrued interest ⁽⁷⁾
	Issuer is part of the reporting group	M	Indicates whether the security was issued by an entity of the same reporting group

⁽¹⁾ The electronic reporting standards are laid down separately.

⁽²⁾ M: mandatory attribute; V: voluntary attribute.

⁽³⁾ Identifier to be defined separately.

⁽⁴⁾ NCBs may report according to four alternative options: (1) aggregated for all entities of the group including the head office; (2) aggregated for entities resident in the country of the head office; and aggregated for entities non-resident in the country of the head office, respectively; (3) aggregated for entities resident in the country of the head office; aggregated for entities resident in another euro area country; aggregated for entities resident outside the euro area; (4) entity by entity.

⁽⁵⁾ Not reported if market values are reported.

⁽⁶⁾ NCBs are encouraged to report nominal value in number of units when securities are quoted in units in the CSDB.

⁽⁷⁾ The inclusion of accrued interest is recommended, on a best efforts basis.;

(3) in Part 2, Table 4 is replaced by the following:

Table 4

Holdings of securities without an ISIN code

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
1. Basic reference data	Aggregation flag	M	Type of data
			Data reported on a security-by-security basis
			Aggregated data (no security-by-security)
	Securities identification number	M	Internal NCB identification number for holdings of securities without an ISIN code reported on a security-by-security basis, or on an aggregated basis
	Securities identification number type	M ⁽³⁾	Specifies the securities identification number for securities reported on a security-by-security basis ⁽⁴⁾
			NCB internal number
			CUSIP
			SEDOL
			other ⁽⁵⁾

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Instrument classification	M	Classification of the security according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24)
			Short-term debt securities
			Long-term debt securities
			Quoted shares
			Investment fund shares
			Other security types ⁽⁶⁾
	Issuer sector	M	Institutional sector of the issuer according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24)
	Issuer country	M	Country of legal incorporation or domicile of the issuer of the security
	Price value ⁽⁷⁾	V	Price of the security at the end of the reference period
	Price value basis ⁽⁵⁾	V	Specifies the basis on which the price value is given
			Euro or other relevant currency
2. Additional reference data	Issuer name	V	Name of the issuer
	Short name	V	Short name of the security given by issuer, defined according to the characteristics of the issue and any other available information
	Issuer is part of the reporting group	M	Indicates whether the security was issued by an entity of the same reporting group for securities reported on a security-by-security basis
	Issue date	V	The date on which the securities are delivered to the underwriter by the issuer against payment. This is the date when the securities are available for delivery to investors for the first time
	Maturity date	V	Date on which the debt instrument is redeemed
	Amount outstanding	V	Amount outstanding converted into euro
	Market capitalisation	V	Latest available market capitalisation in euro

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Accrued interest	V	Interest accrued since the last coupon payments or the accrual start date
	Last split factor	V	Stock splits and reverse splits of shares
	Last split date	V	Date from which the stock split becomes effective
	Coupon type	V	Type of coupon (fixed, floating, stepped, etc.)
	Debt type	V	Type of debt instrument
	Dividend amount	V	Amount of last dividend payment per share in dividend amount type before tax (gross dividend)
	Dividend amount type	V	Denomination either in dividend currency or number of shares
	Dividend currency	V	Currency of last dividend payment
	Asset securitisation type	V	Type of securing asset

⁽¹⁾ The electronic reporting standards are laid down separately.

⁽²⁾ M: mandatory attribute; V: voluntary attribute.

⁽³⁾ Not required for securities reported on an aggregated basis.

⁽⁴⁾ NCBs should preferably use the same securities identification number for each security over several years. In addition, each securities identification number should be related to only one, security. NCBs must inform the SHSDB operators if they are not in a position to do so. CUSIP and SEDOL codes may be treated as NCB internal numbers.

⁽⁵⁾ NCBs should specify in the metadata the type of identification number used.

⁽⁶⁾ These securities will not be included in the production of aggregates.

⁽⁷⁾ To calculate positions at market value from positions at nominal value.;

(4) the following Part 3 is added:

PART 3

Annual holdings of securities by ICs

Table 1

General information and explanatory notes

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
1. General information	Reporting institution	M	Identification code of the reporting institution
	Submission date	M	Date on which the data are submitted to the SHSDB
	Reference period	M	Period to which the data refer

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Reporting frequency	M	Annual data
2. Explanatory notes (metadata)	M	Treatment of early redemptions	
	M	Treatment of accrued interest	

⁽¹⁾ The electronic reporting standards are laid down separately.

⁽²⁾ M: mandatory attribute; V: voluntary attribute.

Table 2

Information on holdings of securities

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
1. Securities related information	Holder sector	M	Sector/sub-sector of the investor.
			Insurance corporations (S.128)
	Source	M	Source of the submitted information on securities holdings
			Direct reporting
			Custodian reporting
			Mixed reporting ⁽³⁾
			Not available
	Residency of the entities of the IC (head office and branches)		Residency of the entities of the IC (head office and branches)
			Resident in the country of the head office
			Not resident in the country of the head office
			If not resident in the country of the head office, resident of other EEA countries, by country
			If not resident in the country of the head office, resident of other non-EEA countries
	Reporting basis	V	Indicates how the security is quoted, as a percentage or in units
			Percentage
			Units

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description	
	Nominal currency	V	Currency in which the ISIN is denominated, reported when the reporting basis equals percentage	
	Positions	M	Total amount of securities held	
				At nominal value ⁽⁴⁾ . Number of shares or units of a security or aggregated nominal amount (in nominal currency or euro) if the security is traded in amounts rather than in units, excluding the accrued interest
				At market value. Amount held at the price quoted in the market in euro, including accrued interest ⁽⁵⁾
	Format	V ⁽⁶⁾	Specifies the format used for the positions at nominal value	
				Nominal value in euro or other relevant currency
				Number of shares/units
	Confidentiality status	M	Confidentiality status for positions	
				Not for publication, restricted for internal use only
				Confidential statistical information
				Not applicable
2. Basic reference data	Aggregation flag	M	Type of data	
				Aggregated data (no security-by-security)
	Instrument classification	M	Classification of the security according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24)	
				Short-term debt securities
				Long-term debt securities
				Quoted shares
				Investment fund shares

Reported information ⁽¹⁾	Attribute	Status ⁽²⁾	Description
	Issuer sector	M	Institutional sector of the issuer according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24)
	Issuer country	M	Country of legal incorporation or domicile of the issuer of the security
			Euro area countries
			Non-euro area EU countries
			Non-EU countries

⁽¹⁾ The electronic reporting standards are laid down separately.

⁽²⁾ M: mandatory attribute; V: voluntary attribute.

⁽³⁾ Only if direct and custodian reporting cannot be distinguished.

⁽⁴⁾ Not reported if market values are reported.

⁽⁵⁾ The inclusion of accrued interest is recommended, on a best efforts basis.

⁽⁶⁾ Not reported if market values (and the respective other changes in volume/transactions) are reported.

