

Chapter 17

Commission Delegated Regulation (EU) 2017/577

ANNEX Table 1 Symbol table for Table 2
Table 2 Formats of the report for the purpose of the volume cap mechanism

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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); the number may be prefixed with "-" (minus) to indicate negative numbers. Where applicable, values shall be rounded and not truncated.
{CURRENCYCODE_3}	3 alphanumerical characters	3 letter currency code, as defined by ISO 4217 currency codes
{DATEFORMAT}	ISO 8601 date format	Dates should be formatted by the following format: YYYY-MM-DD.
{ISIN}	12 alphanumerical characters	ISIN code, as defined in ISO 6166
{MIC}	4 alphanumerical characters	Market identifier as defined in ISO 10383

Table 2 Formats of the report for the purpose of the volume cap mechanism

Data field name	Format
Reporting period	{DATEFORMAT}/{DATEFORMAT} where the first date is the beginning of the reporting period and the second date is the end of the reporting period.
Reporting entity identification	Where the reporting entity is a trading venue: {MIC} (segment MIC or, where appropriate, operational MIC) or

	{ALPHANUM-50} if the reporting entity is a CTP.
Trading venue identifier	{MIC} (segment MIC, where available, otherwise operational MIC).
Instrument identifier	{ISIN}
Currency of the transactions	{CURRENCYCODE_3}
Total volume of trading (per currency)	{DECIMAL-18/5}
Total volume of trading under Reference Price waiver as defined under Article 4(1)(a) of MiFIR (per currency)	{DECIMAL-18/5}
Total volume of trading under Negotiated Transactions waiver as defined under Article 4(1)(b)(i) of MiFIR (per currency)	{DECIMAL-18/5}