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## COVER NOTE

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From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
date of receipt:	13 June 2016
To:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union
No. Cion doc.:	C(2016) 2711 final ANNEX 1
Subject:	ANNEX to the COMMISSION DELEGATED REGULATION (EU) No.../.. supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council on markets in financial instruments with regard to regulatory technical standards on the volumen cap mechanism and the provision of information for the purposes of transparency and other calculations

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Delegations will find attached document C(2016) 2711 final ANNEX 1.

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Encl.: C(2016) 2711 final ANNEX 1



Brussels, 13.6.2016  
C(2016) 2711 final

ANNEX 1

**ANNEX**

**to the**

**COMMISSION DELEGATED REGULATION (EU) No.../..**

**supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council on markets in financial instruments with regard to regulatory technical standards on the volumen cap mechanism and the provision of information for the purposes of transparency and other calculations**

## Annex

Table 1

**Symbol table for Table 2**

<b>SYMBOL</b>	<b>DATA TYPE</b>	<b>DEFINITION</b>
{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); - 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**

<b>Data field name</b>	<b>Format</b>
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}