

Chapter 15

Commission Delegated Regulation (EU) 2017/575



ANNEX Table 1 — identification information to be published as referred to in Article 3(1) — type of execution venue
 Table 2 — identification information to be published as referred to in Article 3(2) — type of financial instrument
 Table 3 — price information to be published as referred to in Article 4 point (a)
 Table 4 — price information to be published as referred to in Article 4 point (b)
 Table 5 — costs information to be published as referred to in Article 5
 Table 6 — likelihood of execution information to be published as referred to in Article 6
 Table 7 — likelihood of execution information to be published as referred to in Article 7(1)
 Table 8 — information to be published as referred to in Article 7(2) and 7(3)
 Table 9 — information to be published as referred to in Article 8

Table 1 — identification information to be published as referred to in Article 3(1) — type of execution venue

Venue	Name	Identifier (ISO 10383 Market Identifier Code (MIC) or the Legal Entity Identifier (LEI))	
Country of Competent Authority	Name		
Market Segment	Name	Identifier (ISO 10383 market segment MIC)	
Date of the trading day	ISO 8601		
Outages	Nature	Number	Average duration
Scheduled Auction	Nature	Number	Average duration

Failed Transactions		Number	Value (as % of total value of transactions executed on that day)
---------------------	--	--------	--

Table 2 — identification information to be published as referred to in Article 3(2) — type of financial instrument

Financial Instrument	Name	Identifier(ISO 6166)
Written description of financial instrument, if no identifier available (including the currency of the underlying instrument, price multiplier, price notation, quantity notation and delivery type)		
Instrument classification	(ISO 10962 CFI code)	
Currency	(ISO 4217)	

Table 3 — price information to be published as referred to in Article 4 point (a)

Time (T)	Size Range	All trades executed within first two minutes after time T		First transaction after time T (if no transactions within first two minutes after time T)						
		Simple average executed price (excluding commissions and accrued interest)	Total value executed	Price	Time of execution	Transaction size	Trading System	Trading Mode	Trading platform	best bid and offer or suitable reference price at time of execution
09.30.00	1									
	2									
	3									
11.30.00	1									
	2									
	3									
13.30.00	1									
	2									

	3									
15.30.00	1									
	2									
	3									

Table 4 — price information to be published as referred to in Article 4 point (b)

simple average transaction price	
volume-weighted transaction price	
highest executed price	
lowest executed price	

Table 5 — costs information to be published as referred to in Article 5

Information required under Article 5(a) to (d)	(Description)
Link to a website or other source where further information on costs is available	
Total value of all rebates, discounts, or other payments offered (as % of total traded value during the reporting period)	%
Total value of all costs (as a % of total traded value during the reporting period volume)	%

Table 6 — likelihood of execution information to be published as referred to in Article 6

Number of orders or request for quotes received	
Number of transactions executed	
Total value of transactions executed	
Number of orders or request for quotes received cancelled or withdrawn	
Number of orders or request for quotes received modified	
Median transaction size	
Median size of all orders or requests for quote	
Number of designated market makers	

Table 7 — likelihood of execution information to be published as referred to in Article 7(1)

Time	Best Bid Price	Best Offer Price	Bid Size	Offer Size	Book depth with in 3 price increments
9.30.00					
11.30.00					
13.30.00					
15.30.00					

Table 8 — information to be published as referred to in Article 7(2) and 7(3)

Average effective spread	
Average volume at best bid and offer	
Average spread at best bid and offer	
Number of cancellations at best bid and offer	
Number of modifications at best bid and offer	
Average book depth at 3 price increments	
Mean time elapsed (to the millisecond) between an aggressive order or quote acceptance being received by the execution venue and the subsequent total or partial execution	
Median time elapsed (to the millisecond) between a market order being received by the execution venue and the subsequent total or partial execution	
Average speed of execution for unmodified passive orders at best bid and offer	
Number of Fill or Kill orders that failed	
Number of Immediate or Cancel orders that got zero fill	
Number of transactions executed on the trading venue that are Large in Scale pursuant to Article 4 or 9 of Regulation (EU) No 600/2014	
Value of transactions executed on the trading venue that are Large in Scale pursuant to Article 4 or 9 of Regulation (EU) No 600/2014	
Number of transactions that were executed on the trading venue pursuant to Article 4 or 9 of MiFIR, except for orders that are held in an order management facility of the trading venue pending disclosure and not Large in Scale	
Value of transactions that were executed on the trading venue pursuant to Article 4 or 9 of MiFIR, except for orders that are held in an order management facility of the trading venue pending disclosure and not Large in Scale	

Number of trading interruptions	
Average duration of trading interruptions	
Number of suspensions	
Nature of suspensions	
Average duration of suspensions	
For continuous quote venues, number of periods during which no quotes were provided	
For continuous quote venues, average duration of periods during which no quotes were provided	
Average quote presence	

Table 9 — information to be published as referred to in Article 8

Mean time elapsed between acceptance and execution	
Median time elapsed between acceptance and execution	
Mean time elapsed between request and provision of any corresponding quotes	
Median time elapsed between request and provision of any corresponding quotes	