

Chapter 15

Commission Delegated Regulation (EU) 2017/575



Article 6 Likelihood of execution

Trading venues and systematic internalisers shall publish for each market segment they operate and each financial instrument subject to the trading obligation in Article 23 and 28 of Regulation (EU) No 600/2014 information as regards likelihood of execution for each trading day in accordance with the third paragraph of this Article.

Execution venues shall publish for each market segment they operate and each financial instrument not subject to the trading obligation in Articles 23 and 28 of Regulation (EU) No 600/2014 information as regards likelihood of execution for each trading day in accordance with the third paragraph of this Article.

The following information shall be published in the format set out in Table 6 of the Annex:

- (a) number of orders or requests for quotes that were received;
- (b) number and value of transactions that were executed, if more than one;
- (c) number of orders or request for quotes received that were cancelled or withdrawn excluding passive orders with instructions to expire or to be cancelled at the end of the day;
- (d) number of orders or request for quotes received, that were modified on that date;
- (e) median transaction size on that date if more than one transaction occurred;
- (f) median size of all orders or requests for quote on that date if more than one order or request for quote was received;
- (g) number of designated market makers.