BestExHub

SCHEMA FOR RTS 27 EXECUTION VENUES

EDITABLE TEMPLATE

This document is intended to be customised to be venue/firm specific.

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Assumes ISIN is available as instrument identifier

FILE FORMAT AND NOTES

- Each file represents one of nine tables for the reporting period.
- The files are comma delimited.
- First row is a header row with field names.
- Data fields which includes commas are encapsulated with “ “
- Monetary values are based on instrument currency (table 2)

RTS 27 FILE NAMES AND FILE DESCRIPTIONS SUMMARY

Remove Table 7 and 8 or 9 as required

FILE NAME	DESCRIPTION (HIGH LEVEL)	DESCRIPTION	By Instrument	By trading day	Trading System Type	RTS 27 Annex Table	RTS 27 Reference
Table 1	Type of venue	Trading venue identification, market segment, outages, auctions, failed transactions		✓	ALL	1	Art. 3(1)
Table 2	Type of financial instrument	Identification of instruments, instrument descriptions	✓		ALL	2	Art. 3(2)
Table 3	Intra-day price	Intraday price information and value executed for 2 mins at 09:30, 11:30, 13:30 and 15:30	✓	✓	ALL	3	Art. 4(a)
Table 4	Daily price	Daily avg. and vwap price, highest and lowest execution price	✓	✓	ALL	4	Art. 4(b)
Table 5	Costs	Description of all components of costs (inc. execution and transaction fees, market data/terminal fees, clearing and settlement, 3rd party fees), rebates, non-monetary benefits, taxes and total value of rebates, total value of costs	✓		ALL	5	Art. 5
Table 6	Likelihood of execution	Likelihood of execution	✓	✓	ALL	6	Art. 6
Table 7	Additional intra-day info: Continuous execution venues	Additional information for continuous auction order book and continuous quote driven execution venues – best bid, offer, size and book depth at 9:30, 11:30, 13:30 and 15:30	✓	✓	CONT	7	Art. 7(1)
Table 8	Additional daily info: Continuous execution venues	Additional information for continuous auction order book and continuous quote driven execution venues during the trading day	✓	✓	CONT	8	Art. 7 (2-3)
Table 9	Additional information for request for quote execution venues	Additional information for quote execution venues (RFQ)	✓	✓	RFQ	9	Art. 8

DATA FIELD FORMATS AND DEFINITIONS

SYMBOL	DATA TYPE	DEFINITION
{ALPHANUM-n}	Up to n alphanumerical characters	Free text field.
{CFI_CODE}	6 alphanumerical characters	CFI code as defined in ISO 10962
{COUNTRY_NAME_FORMAT}	50 alphanumerical characters	Country name short name as defined in ISO 3166-1
{CURRENCY_CODE_3}	3 alphanumerical characters	3 letter currency code, as defined by ISO 4217 currency codes
{DATE_FORMAT}	ISO 8601 date and time format	Date in the following format: YYYY-MM-DD Where: - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day
{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); - negative numbers are prefixed with '-' (minus). Where applicable, values shall be rounded and not truncated
{ISIN}	12 alphanumerical characters	ISIN code as defined in ISO 6166
{LEI}	20 alphanumerical characters	Legal entity identifier as defined in ISO 17442
{MIC}	4 alphanumerical characters	Market identifier as defined in ISO 10383
{SIZE_RANGE}	1 alphanumerical characters	See table "Data formats (Size range used in Table 3)"

DATA FIELD FORMATS AND DEFINITIONS

SYMBOL	DATA TYPE	DEFINITION
{TIME_FORMAT}	ISO 8601 date and time format	Time in the following format: hh:mm:ss.ddddddZ. Where: - ‘hh’ is the hour; - ‘mm’ is the minute; - ‘ss.dddddd’ is the second and its fraction of a second; - Z is UTC time. Times shall be reported in UTC.
{TIME_DURATION_FORMAT}	ISO 8601 date and time format	Time duration in the following format: Phh:mm:ss.dddddd Where: - P is the duration designator - ‘hh’ is the hour; - ‘mm’ is the minute; - ‘ss.dddddd’ is the second and its fraction of a second;.
{TRADING_MODE}	1 alphanumerical character	Per FIX value MMT 3.04 (using efficient codes) - ‘O’ - Scheduled opening auction, displayed as “OA” - ‘K’ - Scheduled closing auction, displayed as “CA” - ‘I’ - Scheduled intra-day auction, displayed as “IA” - ‘U’ - Unscheduled auction, displayed “UA” - ‘3’ - Trading at close, displayed as “AT” - ‘4’ - Trading out of main session, displayed as “OT” - ‘2’ – Continuous Trading, displayed as “CT”
{TRADING_PLATFORM}	1 alphanumerical characters	- ‘E’ – electronic - ‘V’ - voice - ‘O’ - outcry

DATA FIELD FORMATS AND DEFINITIONS

SYMBOL	DATA TYPE	DEFINITION
{TRADING_SYSTEM}	1 alphanumerical character	Per FIX value MMT 3.04 (using efficient codes) - ‘1’ - Continuous auction order book, display code “LB” - ‘2’ Continuous quote driven, display code “QB” - ‘6’ - Request for quote, display code “RQ” - ‘5’ Periodic auction, display code “PA” - ‘7’ – Hybrid, display code “AH”

DATA FIELD FORMATS AND DEFINITIONS (SIZE RANGE USED IN TABLE 3)

{SIZE RANGE}	ASSET CLASS		
	FINANCIAL INSTRUMENTS OTHER THAN MONEY MARKET INSTRUMENTS	ILLIQUID SHARES, EXCHANGE TRADED FUNDS OR CERTIFICATES	MONEY MARKET INSTRUMENT
'1'	Greater than EUR 0 and less than or equal to the Standard Market Size or the Size Specific to the financial instrument	Greater than EUR 0 and less than or equal to the smallest available Standard Market Size in that type of instrument;	Greater than EUR 0 and less than or equal to EUR 10million
'2'	Greater than the Standard Market Size or the Size Specific to the financial instrument and less than or equal to Large in Scale;	Greater than the smallest available Standard Market Size in that type of instrument and less than or equal to Large in Scale;	Greater than EUR 10million and less than or equal to EUR 50million;
'3'	Greater than Large in Scale.	Greater than Large in Scale.	Greater than EUR 50million.

NB, Size range 2 and 3 applies to Trading venues only (not SI/MM/LP)

TABLE 1: TYPE OF EXECUTION VENUE

Execution venue identification, outages, failed transactions etc

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL		✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
venue_name	Name of the execution venue	{ALPHANUM-350}	Art. 3(1)i
venue_id	Identifier of the execution venue	{MIC} or {LEI}	Art. 3(1)i
country_nca	Country of location of the competent authority	{COUNTRY_NAME_FORMAT}	Art. 3(1)ii
market_segment_name	Market Segment of the execution venue	{ALPHANUM-350}	Art. 3(1)iii
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 3(1)iii
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 3(1)iv
outages_nature	Nature of any outage, within the venue's normal trading period, that interrupted trading across all instruments available to trade at the venue on the date of the trading day	{ALPHANUM-350}	Art. 3(1)v
outages_count	Number of any outage, within the venue's normal trading period, that interrupted trading across all instruments available to trade at the venue on the date of the trading day	{DECIMAL-3}	Art. 3(1)v
outages_avg_duration	Average duration of any outage, within the venue's normal trading period, that interrupted trading across all instruments available to trade at the venue on the date of the trading day	{TIME_DURATION_FORMAT}	Art. 3(1)v
auctions_schd_nature	Nature of any scheduled auctions within the venue's normal trading period on the date of trading day	{ALPHANUM-350}	Art. 3(1)vi

TABLE 1: TYPE OF EXECUTION VENUE

Trading venue identification, outages, failed transactions etc

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL		✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
auctions_schd_count	Number of any scheduled auctions within the venue's normal trading period on the date of trading day	{DECIMAL-3}	Art. 3(1)vi
auctions_schd_avg_duration	Average duration of any scheduled auctions within the venue's normal trading period on the date of trading day	{TIME_DURATION_FORMAT}	Art. 3(1)vi
failed_trans_count	Number of failed transactions on the date of the trading day. Failed transaction means a transaction that was voided by the execution venue;	{DECIMAL-3}	Art. 3(1)vii Art. 2(d)
failed_trans_pct	Value of failed transactions expressed as a percentage of total value of transactions that were executed on the date of the trading day. Failed transaction means a transaction that was voided by the execution venue;	{DECIMAL-3/2}	Art. 3(1)viii Art. 2(d)

TABLE 2: TYPE OF FINANCIAL INSTRUMENT

Identification of financial instruments and descriptions

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL		*		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 3(2)
instrument_name	Name of financial instrument	{ALPHANUM-350}	Art. 3(2)a(i) Art. 3(2)b(i)
instrument_isin	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 3(2)a(i)
instrument_cfi	Instrument classification for financial instruments that have identifiers [ISIN]	{CFI_CODE}	Art. 3(2)a(ii) Art. 3(2)b(ii)
instrument_ccy	Currency for financial instruments that have identifiers [ISIN]	{CURRENCY_CODE_3}	Art. 3(2)a(iii) Art. 3(2)b(iii)
instrument_desc	For financial instruments that have do not have identifiers [ISIN] written description of the instrument, including the currency of the underlying instrument, price multiplier, price notation, quantity notation and delivery type. • Price multiplier means the number of units of the underlying instrument represented by a single derivative contract; • Price notation means an indication as to whether the price of the transaction is expressed in monetary value, in percentage or in yield; • Quantity notation means an indication as to whether the quantity of the transaction is expressed in number of units or in nominal value or in monetary value;	{ALPHANUM-1000}	Art. 3(2)b(i)

TABLE 2: TYPE OF FINANCIAL INSTRUMENT

Identification of financial instruments and descriptions

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	-	*		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
	• Delivery type means an indication as to whether the financial instrument is settled physically or in cash including instances when the counterparty may choose or when it is determined by a third party;		

TABLE 3: INTRA-DAY PRICE INFORMATION

Intraday price info published

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	✓	✓	✓	✓

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 4
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 4
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 4
size_range_S	Size range 1, 2 or 3. NB, Size range 2 and 3 applies to Trading venues only (not SI/MM/LP)	{SIZE_RANGE}	Art. 4(a)(i) Art. 4(a)(ii) Art. 9
time_period_T	Time period (either 09:30:00: 11:30:00, 13:30:00 or 15:30:00)	{TIME_FORMAT}	Art. 4(a)(i) Art. 4(a)(ii)
avg_price_T	Simple average price (excluding commissions and accrued interest) during time period [T] by size range 1, (2, 3) (*)	{DECIMAL-20/10}	Art. 4(a)(i) Art. 4(a)(ii)
tot_value_T	Total value executed during time period [T] by size range 1, (2, 3)	{DECIMAL-20/10}	Art. 4(a)(iii)
price_after_T	Price executed after Time (T) (if no transaction within 1st two minutes after time [T]) by size range 1, (2,3)	{DECIMAL- 20/10}	Art. 4(a)(iv) Art. 4(a)(v)
exec_time_after_T	Time of Execution after Time T (if no transaction within 1st two minutes after time [T] by size range 1, (2,3).	{TIME_FORMAT}	Art. 4(a)(vi)
trans_size_after_T	Transaction size after Time [T] (if no transaction within 1st two minutes after time [T] by size range 1, (2,3)	{DECIMAL-20/10}	Art. 4(a)(vii)
trading_system_after_T	Trading system after Time [T] (if no transaction within 1st two minutes after time [T] by size range 1, (2,3)	{TRADING_SYSTEM}	Art. 4(a)(viii)

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

TABLE 3: INTRA-DAY PRICE INFORMATION

Intraday price info published

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	✓	✓	✓	✓

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
trading_mode_after_T	Trading mode after Time [T] (if no transaction within 1st two minutes after time [T] by size range 1, (2,3)	{TRADING_MODE}	Art. 4(a)(viii) Art. 2(i)
trading_platform_after_T	Trading platform after Time [T] (if no transaction within 1st two minutes after time [T] by size range 1, (2,3)	{TRADING_PLATFORM}	Art. 4(a)(ix) Art. 2(j)
bbo_after_T	Best bid and offer or suitable reference price at time of execution after Time [T] (if no transaction within 1st two minutes after time [T] by size range 1, (2,3)	{DECIMAL-20/10}	Art. 4(a)(x)

TABLE 4: DAILY PRICE INFORMATION

Daily price information published

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 4
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 4
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 4
simple_avg_trans_price	Simple average transaction price if more than one occurred	{DECIMAL-20/10}	Art. 4(b)(i)
vw_trans_price	Volume-weighted average transaction price if more than one occurred	{DECIMAL-20/10}	Art. 4(b)(i)
high_exec_price	Highest executed price if more than two transactions occurred	{DECIMAL-20/10}	Art. 4(b)(ii)
low_exec_price	Lowest executed price if more than two transactions occurred	{DECIMAL-20/10}	Art. 4(b)(iii)

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

TABLE 5: COSTS

Cost information to published

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	✓			

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 5
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 5
nature_total_costs	Description of the nature and level of all components of costs applied by the execution venue, before any rebates or discounts are applied, and information on how those costs differ according to the user or financial instrument involved and the relevant amounts by which they differ. The components of costs shall include: (i) execution fees; (ii) fees for the submission, modification or cancellation of orders or quotes withdrawals; (iii) fees related to market data access and use of terminals; (iv) any clearing and settlement fees and any other fees paid to third parties involved in the execution of the order;	{ALPHANUM-2000}	Art. 5(a)
nature_rebate_costs	Description of the nature and level of any rebates, discounts or other payments offered to users of the execution venue including information on how those rebates, discounts or other payments differ according to the user or financial instrument involved and the amounts by which they differ;	{ALPHANUM-2000}	Art. 5(b)
nature_non_mon_costs	Description of the nature and amount of any non-monetary benefits offered to users of the execution venue, including information on how those non-monetary benefits differ according to the user or financial instrument involved and the value by which they differ	{ALPHANUM-2000}	Art. 5(c)

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

TABLE 5: COSTS

Cost information to be published as referred to in Art. 5

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	✓			

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
nature_taxes	Description of the nature and level of any taxes or levies invoiced to, or incurred by the execution venue on behalf of the members or users of the venue;	{ALPHANUM-2000}	Art. 5(d)
website_link	Link to the website of the venue or to another source where further information on costs is available;	{ALPHANUM-2000}	Art. 5(e)
total_rebates_non_mon_pct	Total value of all rebates, discounts, non-monetary benefits or other payments offered (as % of total traded value during the reporting period)	{DECIMAL-3/3}	Art. 5(f)
total_costs_pct	Total value of all costs (as % of total traded value during the reporting period) excluding total value of rebates and discounts, non-monentaty benefits or other payments as set out Art. 5(b) and 5(c).	{DECIMAL-3/3}	Art. 5(g)

TABLE 6: LIKELIHOOD OF EXECUTION

Likelihood of execution information

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	ALL	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 6
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 6
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 6
orders_rfq_rcvd_count	Number of orders or requests for quotes that were received	{DECIMAL-12}	Art. 6(a)
transactions_exec_count	Number of transactions that were executed, if more than one;	{DECIMAL-12}	Art. 6(b)
transactions_exec_value	Value of transactions that were executed, if more than one;	{DECIMAL-20/10}	Art. 6(b)
orders_rfq_rcvd_cxl_count	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; 'passive order' means an order entered into the order book that provided liquidity;	{DECIMAL-12}	Art. 6(c) Art. 2(o)
orders_rfq_rcvd_mod_count	Number of orders or request for quotes received, that were modified on that date;	{DECIMAL-12}	Art. 6(d)
median_trans_size	Median transaction size on that date if more than one transaction occurred	{DECIMAL-20/10}	Art.6(e)
median_orders_rfq	Median size of all orders or requests for quote on that date if more than one order or request for quote was received;	{DECIMAL-20/10}	Art. 6(f)
market_maker_count	Number of designated market makers.	{DECIMAL-4}	Art. 6(g)

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

TABLE 7: ADDITIONAL INTRA-DAY INFO.

For continuous auction order book and continuous quote driven execution venues

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	CT	✓	✓		✓

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 7 (1)
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 7 (1)
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 7 (1)
time_period_T	Time period (either 09:30:00: 11:30:00, 13:30:00 or 15:30:00)	{TIME_FORMAT}	Art. 7 (1)
best_bid_price_T	Best bid Price executed in two minutes of Time T [09:30:00, 11:30:00, 13:30:00 and 15:30:00 UTC]	{DECIMAL-10/10}	Art. 7(1)(i)
best_offer_price_T	Best offer Price executed in two minutes of Time T [09:30:00, 11:30:00, 13:30:00 and 15:30:00 UTC]	{DECIMAL-10/10}	Art. 7(1)(i)
bid_size_T	Bid size executed in two minutes of Time T [09:30:00, 11:30:00, 13:30:00 and 15:30:00 UTC]	{DECIMAL-10/10}	Art. 7(1)(i)
offer_size_T	Offer size executed in two minutes of Time T [09:30:00, 11:30:00, 13:30:00 and 15:30:00 UTC]	{DECIMAL-10/10}	Art. 7(1)(i)
book_depth_T	Book depth for three price increments at Time T [09:30:00, 11:30:00, 13:30:00 and 15:30:00 UTC]. Book depth means the total available liquidity expressed as the product of price and volume of all bids and offers for a specified number of price increments from the mid-point of the best bid and offer;	{DECIMAL-10/10}	Art. 7(1)(ii) Art . 2(k)

Remove Table 7 and 8 or 9 as required

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

TABLE 8: ADDITIONAL DAILY INFORMATION

For continuous auction order book and continuous quote driven execution venues

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	CT	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 7 (2)
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 7 (2)
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 7 (2)
effective_spread_avg	Average effective spread; Average effective spread means the average of twice the difference between the actual execution price compared with mid-point of best bid and offer at time of receipt, for market orders or marketable limit orders;	{DECIMAL-10/10}	Art. 7(2)(a) Art. 2(l)
volume_bbo_avg	Average volume at best bid and offer	{DECIMAL-10/10}	Art. 7(2)(b)
spread_bbo_avg	Average spread at best bid and offer	{DECIMAL-10/10}	Art. 7(2)(c)
clx_bbo_count	Number of cancellations at best bid and offer	{DECIMAL-12}	Art. 7(2)(d)
mod_bbo_count	Number of modifications at best bid and offer	{DECIMAL-12}	Art. 7(2)(e)
book_depth_avg	Average book depth for 3 price increments	{DECIMAL-10/10}	Art. 7(2)(f)
agg_order_rfq_accept_mean_time	Mean time elapsed (to millisecond) between an aggressive order or quote acceptance being received by the execution venue and the subsequent total or partial execution	{TIME_DURATION_FORMAT}	Art. 7(2)(g) Art. 2(n)

Remove Table 7 and 8 or 9 as required

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

TABLE 8: ADDITIONAL DAILY INFORMATION

For continuous auction order book and continuous quote driven execution venues

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	CT	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
agg_order_rfq_accept_median _time	Median time elapsed (to millisecond) between an aggressive order or quote acceptance being received by the execution venue and the subsequent total or partial execution	{TIME_DURATION_FORMAT}	Art. 7(2)(g) Art. 2(n)
speed_exec_unmod_pass_bbo _avg	Average speed of execution for unmodified passive orders at best bid and offer	{TIME_DURATION_FORMAT}	Art. 7(2)(h) Art. 2(m) Art. 2(o)
fok_failed_count	Number of Fill or Kill orders that failed	{DECIMAL-10}	Art. 7(2)(i) Art. 2(q)
ioc_zero_fill_count	Number of Immediate of Cancel orders that got zero fill	{DECIMAL-10}	Art. 7(2)(j) Art. 2(p)
lis_trans_count	Number of transactions executed on the trading venue that are Large in Scale [Pre-trade]	{DECIMAL-20}	Art. 7(2)(k)
lis_trans_value	Value of transactions executed on the trading venue that are Large in Scale [Pre-trade]	{DECIMAL-20/6}	Art. 7(2)(k)
trans_minus_lis_omf_count	Number of transactions executed on the trading venue with pre-trade Waivers except for orders that are held in an order management facility of the trading venue pending disclosure and not Large in Scale	{DECIMAL-20}	Art. 7(2)(l)

Remove Table 7 and 8 or 9 as required

TABLE 8: ADDITIONAL DAILY INFORMATION

For continuous auction order book and continuous quote driven execution venues

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	CT	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
trans_minus_lis_omf_value	Value of transactions executed on the trading venue with pre-trade Waivers except for orders that are held in an order management facility of the trading venue pending disclosure and not Large in Scale	{DECIMAL-20/6}	Art. 7(2)(l)
trading_interrupts_count	Number of trading interruptions as the result of any volatility auction or circuit breaker which occurred within the venue's normal trading period;	{DECIMAL-5}	Art. 7(2)(m)
trading_interrupts_avg_dur	Average duration of trading interruptions as the result of any volatility auction or circuit breaker which occurred within the venue's normal trading period;	{TIME_DURATION_FORMAT}	Art. 7(2)(m)
suspensions_count	Number of any trading suspension that occurred as a result of a decision by the venue within the venue's normal trading period, outside of any that were reported under Article 3(1)(v) (normal trading period)	{DECIMAL-5}	Art. 7(2)(n) Art. 3(1)(v)
suspensions_avg_dur	Nature, number and average duration of any trading suspension that occurred as a result of a decision by the venue within the venue's normal trading period, outside of any that were reported under Article 3(1)(v) (normal trading period)	{TIME_DURATION_FORMAT}	Art. 7(2)(n) Art. 3(1)(v)
no_quotes_period_count	For continuous quote driven trading system: The number and average duration, during the venue's normal trading hours, of any periods lasting more than 15 minutes during which no bid or offers were provided for each trading day;	{DECIMAL-10}	Art. 7(3)(a)

Remove Table 7 and 8 or 9 as required

TABLE 8: ADDITIONAL DAILY INFORMATION

For continuous auction order book and continuous quote driven execution venues

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	CT	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
no_quotes_period_avg_dur	For continuous quote driven trading system: The number and average duration, during the venue's normal trading hours, of any periods lasting more than 15 minutes during which no bid or offers were provided for each trading day;	{TIME_DURATION_FORMAT}	Art. 7(3)(a)
quote_presence_avg_pct	For continuous quote driven trading system: Average quote presence expressed in percentage of the venue's normal trading period on that date.	{DECIMAL-3/3}	Art. 7(3)(b)

Remove Table 7 and 8 or 9 as required

TABLE 9: ADDITIONAL DAILY INFORMATION

For request for quote execution venues

By Market segment	By Execution Venue	Trading System type	By Instrument	By trading day	By size range	By Time Period
✓	✓	RFQ	✓	✓		

FIELD	DESCRIPTION	DATA FIELD FORMAT	RTS 27 REF.
date_of_trading_day	Date of trading day	{DATE_FORMAT}	Art. 8
market_segment_id	Market segment identifier of the execution venue	{MIC}	Art. 8
instrument_isin (*)	Identifier of financial instrument for financial instruments that have identifiers [ISIN]	{ISIN}	Art. 8
acc_exec_mean_time	Mean time elapsed between the acceptance of a quote and execution, for all transactions in that financial instrument,	{TIME_DURATION_FORMAT}	Art.8(a)
acc_exec_median_time	Median time elapsed between the acceptance of a quote and execution, for all transactions in that financial instrument,	{TIME_DURATION_FORMAT}	Art.8(a)
rfq_quote_mean_time	Mean amount of time elapsed between a request for a quote and provision of any corresponding quotes, for all quotes in that financial instrument.	{TIME_DURATION_FORMAT}	Art.8(b)
rfq_quote_median_time	Median amount of time elapsed between a request for a quote and provision of any corresponding quotes, for all quotes in that financial instrument.	{TIME_DURATION_FORMAT}	Art.8(b)

Remove Table 7 and 8 or 9 as required

(*) Include instrument currency if more than one currency traded for each instrument on the execution venue

LINKING THE TABLES TOGETHER

Table 1	Table 2	Table 3	Table 4	Table 5	Table 6	Table 7	Table 8	Table 9
date_of_trading_day		date_of_trading_day	date_of_trading_day		date_of_trading_day	date_of_trading_day	date_of_trading_day	date_of_trading_day
market_segment_id	market_segment_id	market_segment_id	market_segment_id	market_segment_id	market_segment_id	market_segment_id	market_segment_id	market_segment_id
	instrument_isin	instrument_isin	instrument_isin	instrument_isin	instrument_isin	instrument_isin	instrument_isin	instrument_isin
		Instrument_ccy (*)	Instrument_ccy (*)	Instrument_ccy (*)	Instrument_ccy (*)	Instrument_ccy (*)	Instrument_ccy (*)	Instrument_ccy (*)
		size_range_S						
		time_period_T				time_period_T		
venue_id	instrument_name	avg_price_T	simple_avg_trans_price	nature_total_costs	orders_rfq_rcvd_count	best_bid_price_T	effective_spread_avg	acc_exec_mean_time
venue_name	instrument_cfi	tot_value_T	vw_trans_price	nature_rebate_costs	transactions_exec_count	best_offer_price_T	volume_bbo_avg	acc_exec_median_time
country_nca	instrument_ccy	price_after_T	high_exec_price	nature_non_mon_costs	transactions_exec_value	bid_size_T	spread_bbo_avg	rfq_quote_mean_time
market_segment_name	instrument_desc	exec_time_after_T	low_exec_price	nature_taxes	orders_rfq_rcvd_cxl_count	offer_size_T	clx_bbo_count	rfq_quote_median_time
outages_nature		trans_size_after_T		website_link	orders_rfq_rcvd_mod_count	book_depth_T	mod_bbo_count	
outages_count		trading_system_after_T		total_rebates_non_mon_pct	median_trans_size		book_depth_avg	
outages_avg_duration		trading_mode_after_T		total_costs_pct	median_orders_rfq		agg_order_rfq_accept_mean_time	
auctions_schd_nature		trading_platform_after_T			market_maker_count		agg_order_rfq_accept_median_time	
auctions_schd_count		bbo_after_T					speed_exec_unmod_pass_bbo_avg	
auctions_schd_avg_duration							fok_failed_count	
failed_trans_count							ioc_zero_fill_count	
failed_trans_pct							lis_trans_count	
							lis_trans_value	
							trans_minus_lis_omf_count	
							trans_minus_lis_omf_value	
							trading_interrupts_count	
							trading_interrupts_avg_dur	
							suspensions_count	
							suspensions_avg_dur	
							no_quotes_period_count	
							no_quotes_period_avg_dur	
							quote_presence_avg_pct	

(*) Instrument currency if more than one currency traded for each instrument on the venue

BestExHub

The MiFID II Best Execution Report Hub

info@bestexhub.com
BestExHub.com

Registered Office: Wyndmere House, Ashwell Road, Steeple Morden, Hertfordshire, England. SG8 0NZ
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