

Chapter 17

Commission Delegated Regulation (EU) 2017/577

Article 2 Content of the data requests and information to be reported

(1) For the purpose of carrying out calculations that occur at pre-set dates or in pre-defined frequencies, trading venues, APAs and CTPs shall provide the FCA with all the data required to perform the calculations set out in the following Regulations:

- (a) Delegated Regulation (EU) 2017/587;
- (b) Delegated Regulation (EU) 2017/583;
- (c) Delegated Regulation (EU) 2017/567;
- (d) Delegated Regulation (EU) 2017/565.

(2) The FCA may request, where necessary, additional information for the purpose of monitoring and adjusting the thresholds and parameters referred to in points (a) to (f) and (h) of Article 1 from trading venues, APAs and CTPs.

(3) The FCA may request all the data it is required to take into consideration in accordance with Delegated Regulation (EU) 2016/2020 for non-equity financial instruments, including data on the following:

- (a) the average frequency of trades;
- (b) the average size and distribution of trades;
- (c) the number and type of market participants;
- (d) the average size of spreads.