8 December 2017

Eurex Exchange's MiFID II/MiFIR & T7 release 6.0 readiness news

Dear Eurex participant,

With the introduction of MiFID II/ MiFIR every trading participant that wants to provide DEA (Direct Electronic Access) or pursue algorithmic trading has to inform its own member state competent authority and the competent authority of the trading venue about this intention.

Therefore, we kindly ask all trading participants, who want to become a DEA provider or want to use algorithmic trading after the introduction of MiFID II to provide the following forms

Notification on providing Direct Elektronic Access (DEA)
Notification on pursuing algorithmic trading

to the german competent authority: Exchange Supervisory Authority of the State of Hessen. For further detailed information, please visit the authorities' website: https://service.hessen.de/html/9496.htm.

Additionally we would like to highlight, that a transitional period until the application of the Markets in Financial Instruments Directive II (MiFID II) for flagging of algorithms is available:

Trading participants of Eurex Deutschland ("Eurex") currently have to label their algorithmically generated orders in accordance with § 17a of the Exchange Rules of Eurex. From January 3rd, 2018 trading participants will have to label trading algorithms according to criteria defined in European legislative acts, in particular Delegated Acts based on MiFIR and MiFID II.

In order to facilitate the transition from the actual to the future methodology for labelling, trading participants of Eurex will be permitted from November 1st, 2017 until January 2nd, 2018 to label trading algorithms either according to actual rules or according to the rules applicable from January 3rd, 2018 on.

Details can be found on the authorities' website.

Furthermore, we would like to inform you, that the file transfer service for trading connections via leased line has been enhanced. Trading participants connecting to the Common Report Engine (CRE) via a leased line can now use the same connection for the transmission of short/long code mapping files and Algo certificates. The IP subnet is the same as for the CRE access just the gateway IPs and ports differ.

Production:
Port: 2241
Leased line - side A: 193.29.90.68

Leased line - side B: 193.29.90.100

Simulation:
Port: 2242
Leased line - side A: 193.29.90.69
Leased line - side B: 193.29.90.101

New publications

- Notification on providing Direct Electronic Access (DEA)
- Notification on pursuing algorithmic trading
- Regulatory Reporting Hub - Trading Venue Reporting
- Sample file: SIM_DUMMYLEI_20171201T000600000_XEUR_VENUEEXTR
- Commodity derivatives: Circular 136/17

All publications and readiness updates are published on the T7 release 6.0 initiatives page.

If you have any further questions or comments please do not hesitate to contact your Key Account Manager or send an email to customer.readiness@eurexchange.com.

Kind regards
Your Customer Readiness Team

For more updates on all our product and company news, please follow us on Twitter @eurexgroup and LinkedIn or visit our newsroom.

If you are currently receiving e-mails from Eurex and would like to unsubscribe, please send an e-mail to customer.readiness@eurexchange.com. Please title the subject "UNSUBSCRIBE".