

Transaction reporting requirements for non-MiFIR firms according to Regulation EU No 600/2014 article 26(5)

This document is intended to outline the requirements in relation to transaction reporting for Eurex and Frankfurt Stock Exchange (FSE, incl. Börse Frankfurt Zertifikate AG) participants that are not subject to the revised Markets in Financial Instruments Directive (MiFID II) and the associated Markets in Financial Instruments Regulation (MiFIR) coming into effect on 3 January 2018.

a) Transaction Reporting Requirements

According to the Commission Delegated Regulation on reporting obligations, under article 26 of Regulation EU No 600/2014 (MiFIR), Eurex and FSE participants, that fall under the scope of MiFID II / MiFIR or, that are third country firms but have a branch in the European Economic Area (EEA), shall submit transaction reports to the competent authority of the member state where the member or its branch is registered.

For entities, which are not subject to this regulation, the operator of a trading venue is responsible for the transaction reporting of financial instruments traded on its platform. We hence request our participants that are not subject to MiFIR, to provide transaction report-relevant information to the respective trading venue.

b) Transaction Reporting Scope

Eurex and FSE request their participants that are not in scope of MiFIR, to submit the following information for transaction reporting.

- Participant reference data
Participant reference data such as Legal Entity identification codes (LEIs) of participants, National IDs of the traders of the respective member firms, algorithm certificates and short codes shall be submitted in the Member Section in accordance with the deadlines in Section 1 of the Eurex Circular 040/17 and the FSE circular 60/17.
- Transaction data
There are 65 data fields in the transaction report as set out in Annex I of Commission Delegated Regulation (EU) 2017/590 [former RTS 22]. While most of the fields can be populated using the transaction data of the respective trading systems, the information for some fields (standard case nine) needs to be added by the participant.

Therefore, Eurex and FSE require all participant not subject to MiFIR, to connect to Deutsche Boerse's Regulatory Reporting Hub (RRH) for the submission of transaction-related information. Please note, that the establishment of the required

reporting infrastructure and the timely provision of the required information will become a membership requirement as of 3 January 2018.

c) *Transaction Reporting – Technical Set-up*

We recommend to start immediately with the establishment of a connection to the Regulatory Reporting Hub. In order to kick-off the on boarding process, please complete, sign and return the attached "REGULATORY REPORTING HUB MiFID II testing agreement" incl. Appendix 1 and 2. You are required to provide a Legal Entity Identifier (LEI) in Appendix 2 of the agreement. If not already available, please obtain the Legal Entity Identifier first (<https://www.gleif.org/en/about-lei/how-to-get-an-lei-find-lei-issuing-organizations#>).

Following the submission of the agreement, we will inform you in detail about all necessary steps required for the technical connection and access to the test environment.

Further information on the specific interface description including field mapping for transaction reporting according to MiFIR 26(5) will be provided shortly.

General information about the Regulatory Reporting Hub:

<http://www.mds.deutsche-boerse.com/mds-en/regulatory-services/regulatory-reporting-hub>

Contact details Regulatory Reporting Hub:

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