Customer Information
Leipzig, 28.10.2026

Upcoming Changes in the Algo ID Notification Process with T7 Release 15.0

Dear trading participants,

European Energy Exchange (EEX) announces upcoming changes to the algorithm (Algo ID) notification process, the upload file specifications, and corresponding reporting, effective with **T7 Release 15.0** on

Monday, 9 November 2026.

The initiative addresses regulatory requirements under MiFID II / RTS 7 regarding algorithm testing certification, the submission of testing means, and lifecycle management for substantial algorithm updates.

For full background and general technical specifications of the initiative across Deutsche Börse Group trading venues, please refer to the Eurex Circular published on the Eurex website:

https://www.eurex.com/ex-en/find/circulars/circular-5325524

EEX-specific changes and rules

While the general upload file format (EXTALGO1) and report enhancements are harmonised across Deutsche Börse Group, please take note of the following **EEX-specifics**:

Individual Algorithms (own and/or third-party)

- The entry in the new field “Testing Environment” refers exclusively to the Market Disruption Test (testing whether an algorithm does not contribute to, create or cause disorderly trading conditions).
- The Conformity Test (testing whether the algorithm is able to interact as expected with the EEX matching logic and to adequately process the data flows from and to EEX) always has to be carried out in the test environment provided by EEX.

Standard Algorithms

- In addition to the common testing certification code (TC – Testing Conducted), EEX provides a dedicated value for standard algorithms (outlined in detail in Annex 1 to the EEX Technical Implementation Regulation):

  New field “TestCert” (Test Certification) = ST (Standard Algorithm)

- **Permitted Market Identifier Code (MIC):** The value ST is exclusively permitted for records submitted under Market Identifier Code **XEEE** (EEX).
- **Mandatory Testing Environment:** Whenever ST is populated for an algorithm under XEEE, the testing environment field must be set to:

  New field “TestEnv” (Testing Environment) = EE (Exchange Testing Environment)

- Standard algorithms have pre-assigned Algo IDs and do not require separate member-side test certifications, because they are tested by their providers.

Upload via EEX Member Section GUI & CUE

- The **Short Code ID and Algo ID Upload GUI** within the EEX Member Section is updated to support these field rules directly:
    - When submitting an algorithm with ST under MIC XEEE, the GUI will automatically require and enforce TestEnv = EE.
- Participants uploading CSV files via the Common Upload Engine (CUE – EXTALGO1) must ensure their automated files comply with this validation rule to avoid record rejection.

Documentation & Reference

- GUI – Short Code ID and Algo ID upload User Guide:

20260612-SCLC 2.0 - User-guide-GUI-Short-Code-ID-and-Algo-ID-Upload_NEW.pdf

- Sample File Algo ID Upload:

https://www.eurex.com/resource/blob/5322348/3f815b9f773b7cd3f6f24e5eae1498eb/data/20260612_XEUR_EXTALGO1_Sample-File-for-AlgoID-upload_v2-1_NEW.csv

If you have any further questions or require clarification, please do not hesitate to contact us.

Yours sincerely,

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