

# Algorithmic Trading

## Annual Certification Form – EBS UK MTF Participants

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Algorithmic trading Participants of the EBS UK MTF are required to certify that the algorithms they deploy have been tested to avoid contributing to or creating disorderly trading conditions, as well as explain the means used for that testing.

Testing must have been performed prior to the initial deployment of the algorithm or prior to any substantial update or change of trading algorithm or trading strategy.

The EBS UK MTF requires its participants to complete this form at least on an annual basis.

This form must be verified and signed by an individual with the appropriate authority within the firm (e.g., designated person or relevant compliance officer).

**By signing this form, the Participant certifies that:**

1. All trading algorithms deployed on the EBS UK MTF:
  - (a) are listed in the table at Annex 1 and the information for each algorithm is accurate and complete; and
  - (b) have been tested to avoid contributing to or creating disorderly trading prior to the deployment or substantial update of a trading algorithm or trading strategy.
2. That all information supplied through the NEX Upload Facility by the Participant is accurate and up to date.

Date

Name of Participant (Legal Entity Name)

Full Name

Signature

Please provide the full list of algorithms currently registered with the EBS UK MTF and add in any new algorithms in order to be in line with your records.

- 1 **Algorithm Name:** Up to 32 alphanumeric characters (cannot contain spaces, special characters or hyphens etc).
- 2 **Firm Code:** Globex Firm ID (GFID)
- 3 **Algo Shortcode:** The short code that identifies the algorithm as required under MiFIR. Up to 50 alphanumeric characters (cannot contain spaces, special characters or hyphens etc).
- 4 **Algorithm Owner:** This individual is responsible for operating and/or monitoring the trading activity under the algorithm.
- 5 **ATS Team Name:** If applicable, please include the name of the automated trading system (ATS) team responsible for the operation of the algorithm. The ATS Team Name provided here must be used to identify the team members and lead operator (primary contact) when completing Annex 3, below.

[illegible]

Please provide an explanation of the means used for testing. If this information has already been provided in a prior submission and no changes have been made to your testing methodology, please indicate so below.

Please describe procedures in place to prevent erroneous actions by algorithms listed in Annex 1, including an ability to cancel immediately, as an emergency measure, any or all of unexecuted orders ('kill functionality'). If this information has already been provided in a prior submission and no changes have been made to your testing methodology, please indicate so below.

## **Annex 2: List of key contacts**

Table below contains all personnel which have been identified as key contacts for an algorithm operating within your firm, please confirm and update where required.

| BUSINESS LINE                          | CONTACT NAME | TELEPHONE NO. | EMAIL ADDRESS |
|--|--------------|---------------|---------------|
| BUSINESS                               |              |               |               |
| COMPLIANCE                             |              |               |               |
| INFORMATION TECHNOLOGY /<br>OPERATIONS |              |               |               |

### Annex 3: List of ATS Team members

For each algorithm listed in Annex 1, if you identified an ATS Team responsible for the operation of the algorithm, list the members of the team and their contact information below. Participants are required to upload Personal Identification Information ("PII") through the NUF for the primary contacts / lead operators of the algorithm trading systems.

- 1 **ATS Team Name:** The name of the automated trading system (ATS) team. The ATS Team Name must match with the value associated with an algorithm in Annex 1.
- 2 **ATS Team Member Name:** The name of an individual ATS team member.
- 3 **Primary Contact:** Checking the box identifies the primary contact or lead operator for the ATS Team. A single member should be designated as primary contact for each team.

| ATS TEAM NAME | ATS TEAM MEMBER NAME | TELEPHONE NO. | EMAIL ADDRESS | PRIMARY CONTACT |
|---------------|----------------------|---------------|---------------|-----------------|
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For more information, please email [gcc@cmegroup.com](mailto:gcc@cmegroup.com) or contact us at +44 207 623 4747.

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