ICE Futures Europe and ICE Endex
MiFID II Position Reporting

July 2023

Version 8.0

Contents

1 External

Date	Version	Update	Author
17/08/2017	V1.0	Initial Publication	Pete Van Winkle
03/07/2018	V2.0	Updated for Self-Reporters and public holiday reporting	Greg Stevens
18/9/2018	V3.0	Amend XML typo and add feedback XML	Greg Stevens
2/9/2019	V4.0	• New section added for Back Reporting • Updates made to Appendices 10.7 & 10.8 - XML File Format & Record Error Codes • Updates made to Section 4.5 Email Communication Back to REs • Correction made to Cancelled XML template	Eleftheria Fanis
17/02/2020	V5.0	• Amend typo in section 8.6 • Corrections and updates made in XML examples.	Aji Njie
23/11/2020	V6.0	• Updated section 7.1.2 #15, #26 & #27 and #29. • Updated XML examples • Added ICE-212 in section 10.8 • Updated criteria for AMND and CANC	Aji Njie
30/06/2022	V7.0	• Updated section 7.1.2 #25, #26 & #27 • Updated XML example to show Carbon position • Added ICE-213 in section 10.8	Shiloh Lobban
22/03/2023	V8.0	• New Section 2 added on the Importance of CPR • Updated Section 3 and 3.2 Contact Email addresses • Updated Section 3.2 on UAT and PROD Environments • New Section added 3.2.1 for New Members for testing. • Updated Section 4.4 to add link to Delegated Reporting Entity Form • Updated Section 4.5.1 corrupt file summaries are sent to RE's. • Updated Section 4.5.2 to add ISIN's website Link • Removed Section 4.5.3 on Enhanced Feedback. • Condensed Section 4.9 on Contracts Position Limits. • New Position Response 'PART' added to 5.5.1 • Updated Section 5.2.2 ICE user administration • Updated Section 8.1.2 #8 on Report Reference Number	Nur Tariq

		• New Validation ICE 214 and ICE 215 added.	

Important Notice

The purpose of this document is to provide general information to Members on the reporting obligations pursuant to Article 58 of MiFID II. Although this document has been prepared on the basis of the best information available at the moment of preparation, the Exchanges accept no liability for any decision taken on the basis of this document or for any omission in disclosure. This document has been prepared on the basis of, and reflects solely, the law and the draft legislation as it exists at the date hereof, and the versions of the Exchange Regulations applicable upon the entry into force of the relevant requirements.

This document does not provide all the information that may be needed for Members to assess their compliance with MiFID II or other legal requirements. This document does not constitute legal, financial or any other form of advice and must not be relied on as such. This document provides only a high vel description or summary of a number of detailed legal requirements, whose effect will vary depending on the specific facts of any particular case. It is the responsibility of any person using or accessing the Exchanges, whether as a Member, client or otherwise, to review and conduct its own due diligence on the relevant Exchange Regulations, Electronic User Agreements, Procedures, Contract Rules, Contract Procedures, Trading Procedures, Policies, Transition Rules, Standard Terms annexes, Clearing Rules, other legal documentation and any other information that may be relevant to its decision on whether and how to use the Exchanges' services. Members, clients, and any other users of the Exchanges should consult their own advisors as to the legal effect of the contracts they are party to, relevant documentation mentioned above and the appropriateness of any of the above for their particular circumstances.

The Exchange shall not in any circumstances be liable, whether in contract, tort, breach of statutory duty or otherwise, for any losses or damages that may be suffered as a result of using this document. Such excluded losses or damages include (a) any loss of profit or revenue; (b) damage to reputation or loss of any contract or other business opportunity or goodwill; or (c) any indirect loss or consequential loss. No responsibility or liability is accepted for any differences of interpretation of legislative provisions and related guidance on which this document is based. This paragraph does not extend to an exclusion of liability for, or remedy in respect of, fraudulent misrepresentation, death or personal injury caused by negligence or any other liability which by applicable law may not be excluded or restricted.
This document has been prepared on the basis of English laws and the law of the European Union save as otherwise stated. However, issues under other laws, such as those of the place of business of a Member or client or governing laws of documentation between Members and clients (including, without limitation, Standard Terms annexes, brokerage agreements, execution agreements and clearing agreements), and the law of the location of any assets, may be relevant to any due diligence.

2 Importance of Commodity Position Reporting (CPR)

All trading venues are required to send position reports to their regulator for each day that they are open for trading. CPR Files are used to generate the **Commitment of Traders "CoT"** report which is a weekly report for the close of the week's positions published on the following Wednesday. All members are required to understand the importance of the **CoT** report and thereby are responsible to submit accurate CPR Files to uphold the integrity of this report. Where an error is identified the reporting party is required to resubmit their information which will result in the report affected being republished.

3 Overview

Article 58 of Markets in Financial Instruments Directive 2014/65/EU ("**MiFID II**") introduces daily position reporting obligations in respect of positions held in commodity derivatives or emission allowances or derivatives thereof traded on EU Trading Venues[1].

These obligations require:

i. UK and EU Investment Firms[2] to submit position reports with respect to exchange-traded commodity derivatives, emission allowances or derivatives thereof as well as economically equivalent OTC contracts to the respective National Competent Authority ("**NCA**"); but they may rely on the Trading Venue's reporting with respect to exchange-traded contracts ((iii) below);

ii. Exchange members to submit position reports with respect to exchange-traded derivatives, emission allowances and derivatives thereof to the respective Trading Venue; and

iii. Trading Venues to submit position reports with respect to exchange-traded derivatives, emission allowances and derivatives thereof traded on their markets to their NCA.

ICE Futures Europe and ICE Endex (together "**the ICE Exchanges**" or "**ICE**" as Trading Venues) are EU Regulated Markets[3] hosting markets in commodity and emission allowances futures and options (together "**Reportable Contracts**") with positions in Reportable Contracts ("**Reportable Positions**").

Under MiFID II Article 58(3), Members of ICE Exchanges shall report details of their own Reportable Positions as well as those of their clients[4] and the clients of those clients until the end client is reached.

ICE issued circular 2017/183 which states:

"The Exchange will require those Members and other persons that hold End of Day Positions to undertake MIFID II Position Reporting and submit MIFID Position Reporting files on a T+1 daily basis."

This obligation is on all Members of the Exchange, not just those Member who are clearing Members. There is no obligation on non-members of the Exchange. The reporting obligation can only be met by the submission of an XML file. Offline submission in other formats are not acceptable.

Queries on MiFID II position reporting should be directed to:

MarketRegulation-Europe-MiFIDReporting@ice.com

ICE Endex is required to report positions under EU-MiFID II, ICE Futures Europe is required to report positions under UK-MiFID II.

---

[1] "Trading Venue" as defined in MiFID II Art. 4(1)(24).
[2] 'Investment Firm' as defined in MiFID II Art. 4(1)(1).
[3] "Regulated Market" as defined in MiFID II Art.4(1)(21).
[4] 'Client' as defined in MiFID II Art. 4(1)(9)

3.1 Document Purpose

ICE has created this document to supply Members and Investment Firms subject to the reporting obligations stated above ("**RE" / "Reporting Entities"**) with instructions on submitting their XML formatted Reportable Positions reports to ICE each business day.

MiFID II XML position reporting will include:

- How to submit an XML position file to ICE
    - On a T+1/Trade Day plus one basis
    - Communication back to the Reporting Entity including:
        - Acceptance
        - Errors received and corrective measures needed for resubmission
- Reporting the position holder of Reportable Position(s) each Business Day (as defined by the relevant ICE Exchange from time to time) on a net basis.
- Reportable Positions for every ISIN that the submitter or its client has a position in a Reportable Contract.
- How ICE will handle the submitted positions:
    - Process position records into aggregated positions for each:
        - ISIN
        - LEI
    - If necessary, communication for amending or cancellation of position record submissions.
    - Final aggregation and formatting of submitted position data to each respective MiFID II regulatory body
        - FCA (UK)
        - AFM (Netherlands)

3.2 ICE MFT

The ICE Managed File Transfer (MFT) will be used to receive inbound ICE XML file submissions from Reporting Entities. Users are given access to the User Acceptance Testing (UAT) and Production (PROD) environment.

The Exchange advises Reporting Entities to develop an automatic processing system for the daily reporting of CPR to ensure Files are submitted within the 2pm deadline.

Reporting Entities that currently do not have access to ICE MFT will need to contact MarketRegulation-Europe-MiFIDReporting@ice.com for the initial setup.

Connectivity issues can be resolved with the ICE System Operations team: so-postrade@theice.com

MiFID Position Reporting and Large Trader Position Reporting require separate MFT accounts.

3.2.1 New Members Testing

1. Submit a NEWT XML File
2. Submit a AMND XML File
3. Submit a CANC XML File
4. Provide an Email to which Feedback Communication Emails will be sent to.

The testing needs to report more than one position successfully in a single file.

3.3 ICE Regulatory Reporting

The ICE Regulatory Reporting team will communicate with Reporting Entities on submission errors with their ICE XML position file.

Reporting Entities should contact MarketRegulation-Europe-MiFIDReporting@ice.com if they have any specific issues with their Position Reporting.

4 Terms

4.1 Reportable Contract ("RC")

Reportable Contracts ("RC") are commodity and emissions derivatives traded on ICE Futures Europe and ICE Endex Reportable Markets with the following Market Identifier Codes: IFEU, IFLX, NDEX.

4.2 Reportable Position ("RP")

Reportable Positions ("RP") are positions held in Reportable Contract that must be reported to ICE on a daily basis.

4.3 Reporting Entity ("RE")

Reporting Entities (RE) (typically *ICE Members but may include non-Members*) which are either reporting Reportable Positions directly or on behalf of their clients to ICE.

4.4 Designated Reporting Entity ("DRE")

Designated Reporting Entities (DRE) (typically *ICE Members but may include non-Members*) which have been set up to report positions on behalf of certain clients. To do this, The Exchange Requires new DRE's to fill out a Delegated Reporting Entity Form, which can be found here.

4.5 Contract Instruments ("CI")

A Contract Instrument (CI) represents the lowest, granular level of an ICE Reportable Contract that is held as a net long or net short position with ICE:

- The Futures CI will consist of the following values:
  - The Market Identifier Code ("**MIC**")
  - The Commodity Code
  - The day or month of the expiry of the contract held
- The Option CI will consist of the following values:
  - The MIC
  - The Commodity Code
  - The day or month of the expiry of the contract held
  - The Put/Call indicator
  - The Strike Price

4.5.1 Contract Month - Spot/Other

MiFID II reporting divides position CI Months into two pools:

- SPOT - prompt/spot month (XML value 'SPOT') - RTS 21 Article 2 states that a SPOT contract is the next to expire in accordance with the rules set by ICEU
- OTHR - all other non-SPOT months (XML value 'OTHR')

Note: *ICE will ultimately determine whether an ISIN value is a SPOT or an OTHR value and not the RE*

4.5.2 ISIN

The International Securities Identification Number identifies the Contract Instrument at the MIC, Commodity Code, contract month, and, if an option, the Put/Call Indicator and Strike Price level. This 12-digit code contains 11 alpha numeric values with the 12th value being a Check Sum of the other 11 characters. ESMA's FIRDS database holds all ISINs within the EU, the FCA's FIRDS database holds ISINs for UK-MiFID II. ICE publishes two files of active ISINs on its website each day. Further information on this can be found on https://www.ice.com/marketdata/reports/232 and https://www.ice.com/marketdata/reports/241.

4.6 Positions

Long or short positions held overnight at ICE. All RPs future and option positions will be reported Net.

4.7 Legal Entity Identifier ("LEI")

A Legal Entity Identifier is required to identify (i) the RE ("**Reporting Entity ID**") and where the position holder is a legal entity, (ii) the position holder ("**Position Holder ID**"), and (iii) the Ultimate Parent of the Position Holder ("**Ultimate Parent ID**"). Positions will be monitored at this aggregate parent LEI level.

4.8 National ID ("NID")

National ID is a 3–35-character identifier that defines a natural person instead of using LEI to identify an investment firm or commercial entity. All NIDs will be encrypted by ICE prior to processing the position data and decrypted prior to submitting the position data to the NCA.

4.9 Contract Position Limits

NCA set MiFID position limits. Further information regarding this can be found on the AFM [MiFID II/MiFIR - Position limits for commodity derivatives](#) and FCA [Position Limits for Commodity Derivative Contracts](#).

4.10 Hedge Exemptions

Certain Position Holders are allowed to carry positions in SPOT and OTHR contract months that exceed CI position limits due to hedge exemptions granted by an NCA.

For clarity, REs and Position Holders will not be required to provide information about their hedging exemptions or exemptions of position holders whose positions they report to ICE; however, they may do so to allow ICE Exchanges to monitor their positions against breaches.

4.11 XML Record Types

There are three XML record type submissions that will be accepted by ICE: NEWT, AMND or CANC
- NEWT - New position record
- AMND - Amend a previously submitted position record
- CANC - Cancel a previously submitted position record

4.12 Position Types

There are two position types that will be reported from a RE: Hedge (Risk Reducing) and Speculative. The two position types will be calculated separately from each other for the same Position Holder. Meaning there is a possibility to have two positions for the same LEI, in the same ISIN/CI, on the same submission date, for the same trade date.

4.13 Business Day

Business Day is the close of business date for which a position is held.

4.14 Reporting Day

Reporting Day is the date in which a file is generated and submitted to ICE.

5 Business Rules for Inbound XML Position File Data Processing

ICE will undertake the following:

5.1 XML Format

A consistent reporting format will be used for all MiFID II position submissions to ICE - in this case, the XML format create by the FIA and the industry - *see Section 7 for XML format and Appendix for XML examples*

5.2 Position Reporting

5.2.1 General

Receive and process ICE XML position files submitted from REs via ICE MFT. All ICE Members holding positions in Reportable ISINs are required to report their positions and the positions of their clients to ICE on each business day.

- Position Holders are identified by an LEI (or National ID, Passport number or CONCAT where the Position Holder is a Natural Person) provided in the XML position file submitted by the RE.
- Positions will always be reported at an ISIN level.
- The dealt position is the position required.
- The Position Report includes reporting of Option ISINs at a gross (/PstnQty) and an optional delta adjusted level (/DeltaPstnQty). ICE will calculate all options to a delta adjusted futures equivalent using the Exchange's delta factor.
- Positions will come in with a one of two additional identifiers: Hedge (Risk Reducing) or Speculative. Positions should only be identified as Risk Reducing when they are objectively measurable in the reducing of risks relating to commercial activities. Positions which do not meet this test should be reported as Speculative. The Reporting Entity is required to identify the record with one of these identifiers. Meaning, there could be a Hedge (Risk Reducing) and or a Speculative position record, for the same LEI and CI, in the same file.
- Position Holder's records from multiple REs for a LEI will be aggregated for each ISIN position under the single LEI to create an overall position for the Position Holder.

5.2.2   Who can report positions?

A Reportable Position record can be reported in a few ways:
1. A Member reports its own and its clients' positions.
2. A Member reports positions on behalf of another Member (for example, a Clearing Member may report positions for a Non-clearing Member)
3. A Non-member reports positions directly to ICE.

Note: *In all cases, the Member (or Non-member) will be requested to register as a Reporting Entity with ICE* user administration *to gain ICE MFT access (if no access currently exists). In the case that a Non-Member wishes to report its own positions directly to ICE, ICE will default to the Non-Member reporting directly. This is without prejudice to the reporting obligations of the ICE Exchange Members.*

5.3   File Data Validation
ICE will apply file and data validations on RE submissions prior to processing and reporting a Position Holder's records to a MIFID regulator. For example:
- Valid XML file structure
  - Accepted
  - Fail
    - Whole file does not meet the required format standard. For example, by submitting an XML file which has not been zipped.
    - All the records within the file fail one or more of the record level validation checks.
- Valid LEI
  - Reporting Entity
  - Position Holder

- No validations will be placed on a NID value as the NID value will be encrypted during file processing
- Valid ICE ISIN
  - ISIN is an ICE ISIN value
  - Not an expired contract
- Positions
  - Net positions are expected to be reported
  - The one-time reporting of a '0' (zero) position for an ISIN prior to an ISINs expiration date will be expected and the first occasion when a Position Holder no longer has a position in the ISIN and will be processed. Habitual reporting of zero positions is not required.

5.4   Amend and Cancel
REs may send an AMND or CANC record for previously submitted XML position records in a subsequent file submission. Only the original Reporting Entities of the ICEU position data can AMND

or CANC a previously submitted position record. If an error is discovered by the submitter, ICEU expects that subsequent AMND or CANC XML file will be submitted as soon as possible. AMND and CANC records can be processed by ICE for up to five years after the initial record submission.

See XML file record examples in the Appendix

5.5 Means of feedback to REs

5.5.1 Email Communication to REs

ICE's systems automatically issue an email back to an RE after a position file has been received and validated. The email is structured with the following title:

"MiFID Position Response - XXXX - NNN_MIFIDEODPOS_ICE_YYYYMMDD_##.zip"

Where:

1. XXXX is the response summary code and is one of;
    a. ACPT - All records were accepted
    b. PART- Partial success where some records were accepted, and some were rejected or all records where accepted, but some received a WARN response.
    c. RJCT - All records were rejected.
    d. CRPT - The file did not meet the format required.
2. NNN is the mnemonic of the RE.
3. ## is the sequence number of the file submitted.

A WARN response indicates that although records where accepted a WARN is still generated to avoid sending duplications to the Regulator. WARN response can only be viewed in MFT Feedback not the Email Communication response.

The email contains count summaries of the records accepted or rejected. All rejected records include a specific error code to provide more information on the error. Section 10 below details ICE's file format error codes and ICE's record error codes.

The ICE Reporting Operations team will contact REs if a position file submission contains invalid or improperly structured position data. Communication will remain with the RE and not to the position holder. For the absence of doubt a member will have met its reporting obligation when its positions have been accepted by ICE's systems not when they have been submitted.

5.5.2 XML File Feedback to REs

In addition to the email communication, the Exchange will deliver a series of XML messages to the MFT accounts of REs, which provides the same feedback explained in the section above.

Reporting entities will be sent an XML message to their MFT accounts for every file submitted to the Exchange. These files are made available shortly after the submitted files have been processed. Below is an example template of the XML feedback message, and a full list of XML x-path tag names found in the message:

```xml
<?xml version="1.0" encoding="UTF-8" standalone="true"?>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:DRAFT4auth.031.001.01">
    <FinInstrmRptgStsAdvc>
        <StsAdvc>
            <MsgSts>
                <RptSts>PART</RptSts>
            </MsgSts>
            <RcrdSts>
                <OrgnlRcrdId>ITS4REPORT0000001</OrgnlRcrdId>
                <Sts>RJCT</Sts>
                <VldtnRule>
                    <Id>ICE-208</Id>
                    <Desc>Option positions may not be submitted before the official exchange delta has been computed and distributed on T+1 0300 GMT. Please resubmit after this time</Desc>
                </VldtnRule>
            </RcrdSts>
            <RcrdSts>
                <OrgnlRcrdId>ITS4REPORT0000002</OrgnlRcrdId>
                <Sts>RJCT</Sts>
                <VldtnRule>
                    <Id>CPR-918</Id>
                    <Desc>The ISIN value is invalid for the <BusDt>. Possible reasons are: <BusDt> is before First Trade Date or after Last Trade Date of the contract. The contract is valid but not MiFID reportable: GB00F74PDY09</Desc>
                </VldtnRule>
            </RcrdSts>
        </StsAdvc>
    </FinInstrmRptgStsAdvc>
</Document>
```

Tag	Tag full name
FinInstrmRptgStsAdvc/StsAdv/MsgSts/RptSts	Report Status
FinInstrmRptgStsAdvc/StsAdv/RcrdSts/OrgnlRcrdId	Original Record ID
FinInstrmRptgStsAdvc/StsAdv/RcrdSts/Sts	Status
FinInstrmRptgStsAdvc/StsAdv/RcrdSts/VldtnRule/Id	Id/Error Code
FinInstrmRptgStsAdvc/StsAdv/RcrdSts/VldtnRule/Desc	Description

5.6   RE Position File Names

The RE will use the following file name convention when reporting XML position files to ICE MFT:

#	Header	A/N	Description	Example
1	Sender	A/N (3)	The ICE MFT three-character directory identifier given to the RE by ICE System Operations (SOPT)	AAA, BBB, XYZ
2	File Desc	A (11)	The value will always be MIFIDEODPOS for reporting of the MiFID end-of-day positions	MIFIDEODPOS
3	Recipient	A (3)	The value will always be ICE	ICE
4	File Date	A/N (11)	The next 8 will be the date value of the file submission in the following format: yyyymmdd	20180104
5	Sequence	N (2)	The next two numbers will be an incremental value identifying the submission number for that Key1 value above and **will always start with 01**. Each subsequent submission will be incremented by '1'. Second submission in the same day - 02, third submission in the same day - 03, and so on.	01 02 03…
6	File Type	STR (4)	The XML file will be zipped prior to submission to the ICE MFT	.xml .zip

Example: RE (AAA) submits a position file to ICE for January 4th, 2018 for the 3rd's position records. The file's first submission to ICE will be the following:

First daily XML file:
    AAA_MIFIDEODPOS_ICE_20180104_01.xml

Zipped:
    AAA_ MIFIDEODPOS_ICE_20180104_01.zip

If a subsequent file is submitted in the same day:

Second daily XML file:
    AAA_ MIFIDEODPOS_ICE_20180104_02.xml

Zipped:
    AAA_ MIFIDEODPOS_ICE_20180104_02.zip

6 Public Holiday Position Submission

6.1 Positions requiring reports

Positions must be submitted for the close of each business day that a contract is open for trading on the Exchanges. As the Exchanges are not open at the weekend positions are therefore not required for these dates. Similarly, if a product is not open for trading due to say a UK or Dutch bank holiday a report is not required.

Reporters should be aware that many of IFEU's' energy contracts are open for trading on UK bank holidays while IFEU's soft contracts and UK natural gas and power contracts are closed on these dates. REs can contact the IFEU MIFID Compliance team for more information at MarketRegulation-Europe-MiFIDReporting@ice.com

Similarly, Natural Gas and Electricity products traded under NDEX could be closed for trading during some Dutch Public holidays. REs can contact the NDEX Compliance Department for more information at Compliance-Endex@theice.com.

The Exchanges' Trading Schedule can be found at the below links.

IFEU Trading Schedule:
https://www.ice.com/publicdocs/Trading_Schedule.pdf

NDEX Trading Schedule:
https://www.ice.com/publicdocs/ICE_Endex_Trading_Schedule.pdf

6.2 Submission deadline for positions

In the event of either a UK or Dutch Public holiday, position reports should be submitted to ICE by 14:00 UK time on the first UK business date following the close of business for which the position was held.

ICE's systems are generally open to receive position files 24/7. The systems may be taken down at the weekend for maintenance purposes, but files can usually be submitted successfully on Saturdays and Sundays if this is more convenient for a reporting party.

7 Self-Reporting of Positions

As of August 2019, the Exchange refined the Self-Reporting logic, which allows entities to report positions for a certain client, without the risk of position holders and Clearers reporting duplicated positions to regulators.

If an entity wishes to report on behalf of a client, they will need to contact MarketRegulation-Europe-MiFIDReporting@ice.com for the initial set-up and the Exchange needs to ensure specific reference data is in place to support the process.

NB prior to this point the Exchange deployed logic which automatically identified self-reporting parties. This logic has now been deprecated.

8 Positions XML File

8.1 File Format

The following XML file format will be used for external RE position submissions:

Guidance Notes - ITS4 daily Position Report - Field
#1 - A control field is one which is used to represent schema versioning or process control
#2 - An additional field is proposed to satisfy a potential future reporting requirement.

Certain fields in the table below are optional. If a reporter does not wish to include these fields, they should omit them entirely from the record. If they are included ICE's systems will perform validation on the field contents which may trigger a validation error. The tags should not be included with no data between the opening and closing tag.

8.1.1 Header Block

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule	
Header Block								
1	*Control Field* Version	/FinInstrmRptgTradgComPosRpt/ Header/VersionInfo/Version	R(1)	STR (100)	The value in this field represents the schema version, i.e. the format of the overall message	-	Must be present in the file	
2	*Control Field* Notes	/FinInstrmRptgTradgComPosRpt/ Header/VersionInfo/Notes	O(1)	STR (100)	The is just a short description of the schema version	-	Not required	
3	*Control Field* Environment	/FinInstrmRptgTradgComPosRpt/ Header/Environment	R(1)	STR (3)	This field just indicates whether the message is intended for use on a production environment (PRO) or a simulation/test environment (SIM)	PRO/ SIM	Must have one or the other value SIM will be rejected in a Production submission	
4	*Control Field* Submission ID	/FinInstrmRptgTradgComPosRpt/ Header/SubmissionID	O(1)	STR (50)	Field intended for use as a unique overall submission identifier for all the reports in the message. It can be used to track the message through processing	-	Not required	
5	*Control Field* Submitter ID	/FinInstrmRptgTradgComPosRpt/ Header/SubmitterID	O(1)	STR (35)	An identifier for the submitting party. This could be a position holder if they are sending an ITS4 report to a trading venue or a trading venue if they are submitting the report to the relevant NCA	-	Not required	
6	*Control Field* Receiver ID	/FinInstrmRptgTradgComPosRpt/ Header/ReceiverID	O(1)	STR (35)	An identifier for the receiving party, this could be the trading venue, the trading member or the NCA	-	Not required	
7	*Control Field* Receiving NCA	/FinInstrmRptgTradgComPosRpt/ Header/UltimateReceivingNCA	O(1)	STR (35)	The national competent authority who will ultimately receive the final ITS4 report	-	Not required	

8.1.2 Report Body

The "<ReportStatus>" element name can be one of three; NEWT, AMND or CANC - for example:
/FinInstrmRptgTradgComPosRpt/CPR/NEWT/
/FinInstrmRptgTradgComPosRpt/CPR/AMND/
/FinInstrmRptgTradgComPosRpt/CPR/CANC/

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
Report Body							
8	Report Reference Number	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /ReportRefNo	R	STR (52)	A unique identifier given by the submitter unambiguously identifying the report to both, submitter and receiving competent authority. Each position has a unique Report Reference Number, an identical Report Reference Number can only be reused at a different date, using the same Report Reference number in the same CPR File will generate unsuccessful feedback. If a CANC File is submitted the same Report Reference Number from NEWT file can be reused.	-	(Key) Must be populated to be processed
9	Date/Time of Report Submission	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /RptDt	R	DtTm (20)	The date and time on which the report is submitted - time will be reported in GMT/UTC (Z - Zulu) Format: YYYY-MM-DDThh:mm:ssZ	2018-01-01 T00:00:00Z	Must be populated to be processed
10	Date of the Trading Day	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /BusDt	R	Dt (10)	The date on which the reported position is held at the close of the trading day on the relevant trading venue Format: YYYY-MM-DD	2018-01-01	(Key) Must be populated to be processed

Report Body continued…

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
	Report Body						
11	Reporting Entity ID	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/RptEnt/LEI Or… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/RptEnt/NationalID/Othr /Id with /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/RptEnt/NationalID/Othr /SchmeNm/Cd Or… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/RptEnt/NationalID/Othr /SchmeNm/Prtry	R	STR (20 or 35)	The identifier of the reporting entity. Must be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI Natural persons National ID must be up to a maximum of 35 characters, minimum is 3 characters, alphanumerics including "European" alphanumerics and special characters. In addition, when reporting with a National ID: The name of the identification scheme ("NIDN" - National Identifier OR "CCPT" - Passport Number) must be report in the "Cd" field. Or…when reporting with a proprietary "free text" identification scheme "CONCAT" must be reported in the "Prtry" field For CONCAT please see Section 14 Question 2 of the following link for details https://www.esma.europa.eu/sites/default/files/library/esma70-1861941480-56_qas_mifir_data_reporting.pdf		(Key) Must be populated with a valid LEI (GLEIF) to be processed
12	*Control Field* Reporting Entity Member ID	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/RptEntMemberID	O(1)	STR (20 or 35)	This optional field can hold the reporting entities member ID as recognized by the trading venue. Each venue will have its own recognized identifier for each reporting entity so this optional field could be useful for the venue's internal processing	-	Not required
13	Position Account	/FinInstrmRptgTradgComPosRpt/ CPR/<Report Status>/CPRBody /PstnAcct	O	STR (200)	Position Account reference value (i.e. the position holders account reference on record at the venue)	-	Not required

Report Body continued…

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
14	Position Holder ID	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/PstnHldr/LEI Or… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnHldr/NationalID/Othr/Id /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnHldr/NationalID/Othr /SchmeNm/Cd With… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnHldr/NationalID/Othr /SchmeNm/Prtry	R	STR (20 or 35)	Identifier of the firm holding the position. The identifier of the reporting entity. Must be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI Natural persons National ID must be up to a maximum of 35 characters, minimum is 3 characters, alphanumerics including "European" alphanumerics and special characters. In addition, when reporting with a National ID: The name of the identification scheme ("NIDN" - National Identifier OR "CCPT" - Passport Number) must be report in the "Cd" field. Or…when reporting with a proprietary "free text" identification scheme "CONCAT" must be reported in the "Prtry" field For CONCAT please see Section 14 Question 2 of the following link for details https://www.esma.europa.eu/sites/default/files/library/esma70-1861941480-56_qas_mifir_data_reporting.pdf	-	Must be populated with a valid LEI - if NID, see link for formatting
15	Position Holder Category	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/PstinHldrCategory	R	STR (65)	Category of the position holder Must be one of the following enumerated values: • Investment Firm or Credit Institution (0) • Investment Fund (1) • Other Financial Institution (2) • Commercial Undertaking (3) • Operators with compliance obligations under Directive 2003/87/EC (4) How to determine the category: https://www.theice.com/publicdocs/CoT_Categorisation.pdf	Investment Fund or "1"	Must be populated with a valid position holder category

Report Body continued…

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
16	Email Address of Position Holder	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstinHldrCntctEml	R	STR (256)	Email address for notifications of position-related matters	abc@tradealot.com	Must be populated with a valid email address format
17	Email Address of Ultimate Parent Entity	/FinInstrmRptgTradgComPosRpt/CPR/<ReportStatus>/CPRBody/ParenREstinHldrCntctEml	R	STR (256)	Email address for correspondence in relation to aggregated positions	parent@tradealot.com	Must be populated with a valid email address format
18	Parent of Collective Investment Scheme Status	/FinInstrmRptgTradgComPosRpt/CPR/<ReportStatus>/CPRBody/PstinHldrIsIdpdtInd	R	Bool (5)	Field to report on whether the position holder is a collective investment undertaking that makes investment decisions independently from its parent as set out by Article 4(2) of RTS 21 Valid Values are TRUE, FALSE	TRUE	Must be populated

Report Body continued…

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
19	Ultimate Parent Entity ID	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PrntEnt/LEI Or… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PrntEnt/NationalID/Othr/Id /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PrntEnt/NationalID/Othr/SchmeN m/Cd With… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /RptEnt/NationalID/Othr /SchmeNm/Prtry/LEI Or… /FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PrntEnt/NationalID/Othr /SchmeNm/Prtry	R	STR (20 or 35)	An LEI code must be 20 alphanumeric characters. The identifier of the reporting entity. Must be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI Natural persons National ID must be up to a maximum of 35 characters, minimum is 3 characters, alphanumerics including "European" alphanumerics and special characters. In addition when reporting with a National ID: The name of the identification scheme ("NIDN" - National Identifier OR "CCPT" - Passport Number) must be report in the "Cd" field. Or…when reporting with a proprietary "free text" identification scheme "CONCAT" must be reported in the "Prtry" field For CONCAT please see Section 14 Question 2 of the following link for details https://www.esma.europa.eu/sites/default/files/library/es ma70-1861941480-56_qas_mifir_data_reporting.pdf		Value will be same as Position Holder ID if there is no Parent/Child relationship
20	Ident Code of Contract Traded on TVs	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /ISIN	R	STR (12)	Identifier of the commodity derivative, emission allowance or derivative thereof	NLICE000 0014	Must be populated with a valid 12-character ICE ISIN value

Report Body continued…

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
21	Venue Product Code	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /VenProdCde	O	STR (12)	A unique and unambiguous alpha numeric identifier utilized by the TV grouping together different contracts, resulting from with different maturities and strike prices in the same product where they have different ISINs - *aka the Commodity Code* - ICE to populate value	B	ICE to populate
22	TV Identifier	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /TrdngVenID	O	STR (4)	The Exchange MIC	IFEU	ICE to populate
23	Position Type	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnTyp	O	STR (4)	Field to report on whether the position is in either futures, options, emission allowances or derivatives thereof, commodity derivatives defined under point (c) of Article 4(1)(44) of Directive 2014/65/EU (i.e. securitized derivatives) or any other contract type (i.e. a contract under C10 of Annex I of the Directive 2014/65/EU) Valid values: • OPTN • FUTR • EMIS • SDRV • OTHR	FUTR	ICE to populate
24	Position Maturity	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnMtrty	O	STR (4)	Field to report on whether the maturity of the contract comprising the reported position relates to the spot month or to all other months Valid values: SPOT, OTHR	SPOT	ICE to populate
25	Position Quantity	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnQty	R	Decimal (15,2)	Field to be populated with the **net** position quantity held in the commodity derivative, expressed in LOTS or MWh. This field should be populated with a positive number for long positions and a negative number for short positions	40.00 Or -40.00	Value must be net position values

Report Body continued…

#	Field Name	XML Header	R/O	Data Type	Description	Example	Business Rule
26	Notation of the Position Quantity	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnQtyUoM	R	STR (25)	**Conditional** If the Product is an EUA Emissions Contract or an IFEU product, then describe the UoM as LOTS. For all other NDEX products, populate this field with 'OTHER'	OTHER Or LOTS	'LOTS' for IFEU products & EUA Emissions contracts 'OTHER' for all other NDEX products
27	Notation of the Position Quantity Description	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnQtyUoMDesc	R	STR (5)	This field is only required for NDEX products where field 26 = 'OTHER'. Valid values: MWh (NDEX products only)	MWh	Must be populated with valid value
28	Delta Equivalent Position Quantity	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /DeltaPstnQty	O	Decimal (15,2)	**Conditional** If the Position Type is 'OPTN' Field 22 then this field can contain the delta-equivalent quantity of the position reported in the 25/Position Quantity field. This field should be populated with a positive number for long calls and short puts and a negative number for long puts and short calls.	12.73	End value will be a fractional equivalent to the actual Position Quantity
29	Indicator of Risk Reduction	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /RiskRdcInd	R	Bool (5)	Field to report whether the position is risk reducing in accordance with Article 7 of RTS 21. This value has to be provided. Valid values: TRUE, FALSE If TRUE, then Hedge. If FALSE, then Speculative	TRUE	Must be populated with valid value. Cannot be TRUE for financial entities.
30	Is Investment Firm	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /ClientData/IsNonInvestFirm	O	Bool (5)	Field to report on whether the positions holder is classed as a non-investment firm Valid values: TRUE, FALSE	TRUE	Not required
31	Is Hedge Exempt	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /ClientData/IsHedgingExempt	O	Bool (5)	An indicator per entity per commodity derivative must be provided, whether an exemption from a position limit has been granted. Valid values: TRUE, FALSE	FALSE	Not required

9 File Submission Process

The following file submission process will be applied to inbound position file record submissions:

Process Order: NEWT records first followed by AMND and CANC records for existing/previously submitted NEWT records

9.1 NEWT - New Position Records

The following inbound file validations will be applied to NEWT position records:

9.1.1 Step One

Is the RE's LEI mapped in ICE as an RE?
- If yes, proceed to next step
- If not, error/hold entire file and notify submitting RE

9.1.2 Step Two

Are the submitting LEI position CI's valid?
- If yes, proceed to next step
- If not, error/hold the record notify submitting RE

9.1.3 Step Three

Has the RE identified itself to ICE as being the reporter of the entirety of its own aggregate positions (i.e. is the combination of Reporting Entity ID/Position Holder ID confirmed to represent the full position of the Position Holder)?
- If Yes, then process the positions for these Position Holder IDs and disregard this LEI/ID from any other RE position files - and mark LEI as "complete";
- If No, then hold Position Holders positions to aggregate with positions in other position files referencing the same Position Holder ID (see step [4]).

9.2 AMND - Amend Existing Position Records

The following criteria and validations will be applied to submitted AMND position records:

9.2.1 Match Criteria

The existing NEWT record must exist in the ICE database and match on the following criteria to be updated:
- ReportRefNo value must be same as the NEWT record
- BusDt value must be same as the NEWT record
- RptEnt, PstnHldr and PrntEnt LEI value must be same as the NEWT record
- ISIN value must be same as the NEWT record

9.2.2 Validation - Step One

Is the RE's LEI mapped in ICE?
- If yes, proceed to next step
- If not, error/hold the AMND record notify RE

9.2.3 Validation - Step Two

Does the NEWT record exist currently in the ICE database?
- If yes, amend the stored record with the provided AMND'd value(s)
- If no, error/hold the record notify RE

9.3 CANC - Cancel Existing Position Records

9.3.1 Match Criteria

The existing NEWT record must exist in the ICE database and match on the following criteria to be updated:
- ReportRefNo value must be same as the NEWT record
- BusDt value must be same as the NEWT record
- RptEnt, PstnHldr and PrntEnt LEI value must be same as the NEWT record
- ISIN value must be same as the NEWT record

9.3.2 Validation - Step One

Is the RE's LEI mapped in ICE?
- If yes, proceed to next step
- If not, error/hold the CANC record notify submitting RE

9.3.3 Validation - Step Two

Does the NEWT record exist currently in the ICE database to be cancelled?
- If yes, cancel the stored record and store both original and cancelled records in the ICE database. Proceed to next step
- If yes but has values that don't match the existing NEWT/AMND record(s), error/hold CANC request notify submitting RE
- If no, error/hold the record notify submitting RE

9.4 Aggregation

ICE will process the reported position records into a single net SPOT and or OTHR position for each:
- Position Holder
- ISIN
- Hedge/Speculative combination (*if applicable*)

9.5 Position Processing

Once the above process has completed for all RE submissions the ICE position creation process will begin for reporting onto the appropriate regulatory body: FCA (UK) and AFM (Netherlands). ICE will report all XML position record types no later than T+1 at 21:00 UTC time.

9.6 Back-Reporting

9.6.1 XML Message Content Requirements for Successful Back-Reporting

In the event that the RE would like to report positions that HAVE NOT previously been submitted nor accepted, the XML message to back-report positions to the Exchange will need to include the below values, and should be submitted accordingly:

1. <RptSts>NEWT</RptSts>

The tag "Report Status" should be populated with the value "NEWT".

2. <RptDt>YYYY-MM-DDT00:00:00Z</RptDt>

This tag must be populated with the date and timestamp of back-reported message submission, in the above format.

3. <BusDt>YYYY-MM-DD</BusDt>

This tag must be populated with the date of when the position was executed, in the above format.

In the event that the RE would like to report any amendments to positions that have previously been submitted and accepted by the Exchange, the XML message to back-report positions to the Exchange will need to include the below values, and should be resubmitted accordingly:

1. <RptSts>AMND</RptSts>

The tag "Report Status" should be populated with the value "AMND".

2. <RptDt>YYYY-MM-DDT00:00:00Z</RptDt>

This tag must be populated with the date and timestamp of back-reported message submission, in the above format.

3. <BusDt>YYYY-MM-DD</BusDt>

This tag must be populated with the date of when the position was executed, in the above format.

4. The RE should also update the value within the tag of the XML message that occurred as part of the amendment, and therefore requires to be re-reported.

9.6.2 Back-Reporting Message Validation

In the event that REs submit XML messages to back-report positions, these must be submitted to the Exchange only after 2pm. This is to avoid any delay in processing incoming XML messages from other REs with the intention of reporting recently executed positions.

If XML messages are submitted prior to this time, and the business date(s) in the records are greater than 7 days before the current business date, then **these messages will automatically be rejected**. In this case, the RE will need to resubmit the same message after the 2pm deadline, where the message should be successfully validated.

See XML File Record Error Codes in the Appendix

10 On-boarding Process

New reporting parties will need to obtain a MiFID MFT account. This is issued by the ICE Helpdesk with a second account to connect to the reporting UAT environment. Reporting parties are expected to successfully connect to the UAT environment and successfully submit the following records:

- More than one record in a file
- Records referencing more than one business date
- The ability to AMND a record previously submitted
- The ability to CANC a record previously submitted.

While the UAT environment is fully functioning copy of the production system it is not a complete end to end copy of all of ICE's systems. Accordingly, it does not usually contain all the option deltas for each business day. One of the validations that ICE performs when receiving an option position is to check that there is a delta available. Reporting parties wanting to test option position submission should first check with ICE to determine which recent business days have deltas loaded to avoid triggering an error which would not normally be experienced in production.

Once a reporting party has successfully met the UAT standards it may commence reporting through its production account. REs should be aware that the file header tag <Environment> should be "SIM" in UAT but "PRO" in production.

11 Appendices

11.1 Futures XML Example - LEI/Hedge

The following XML record is for a LEI Position Holder with a futures Hedge position (RiskRdcInd = TRUE)

```xml
<?xml version="1.0"?>
<Document xmlns="urn:efet:org:xsd:composrpt.002.1.0">
  <FinInstrmRptgTradgComPosRpt>
<Header>
      <VersionInfo>
        <Version>CDPR v2.1.0</Version>
      </VersionInfo>
      <Environment>PRO</Environment>
    </Header>
    <CPR>
      <NEWT>
        <ReportRefNo>ITS4REPORT0000001</ReportRefNo>
        <CPRBody>
          <RptDt>2017-03-13T11:13:34Z</RptDt>
          <BusDt>2017-03-12</BusDt>
          <RptEnt>
            <LEI>ABCDSAYYES2THEREC123</LEI>
          </RptEnt>
          <PstnHldr>
            <LEI>1234SAYYES2THERECORD</LEI>
          </PstnHldr>
          <PstinHldrCategory>Commercial Undertaking</PstinHldrCategory>
          <PstinHldrCntctEml>gary.trader@123commercialltd.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>risk1trader@123commercialltd.com</ParentPstinHldrCn
          tctEml>
          <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>ABCDSAYYES2THEREC123</LEI>
          </PrntEnt>
          <ISIN>DE000A0YK504</ISIN>
          <VenProdCde>B</VenProdCde>
          <TrdngVenID>IFEU</TrdngVenID>
          <PstnTyp>FUTR</PstnTyp>
          <PstnMtrty>SPOT</PstnMtrty>
          <PstnQty>100</PstnQty>
          <PstnQtyUoM>LOTS</PstnQtyUoM>
          <RiskRdcInd>TRUE</RiskRdcInd>
        </CPRBody>
      </NEWT>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

11.2 Futures XML Example - LEI/SPEC

The following XML record is for a LEI Position Holder with a speculative futures position (RiskRdcInd = FALSE)

```xml
<?xml version="1.0"?>
<Document xmlns="urn:efet:org:xsd:composrpt.002.1.0">
  <FinInstrmRptgTradgComPosRpt>
<Header>
      <VersionInfo>
        <Version>CDPR v2.1.0</Version>
      </VersionInfo>
      <Environment>PRO</Environment>
    </Header>
    <CPR>
      <NEWT>
        <ReportRefNo>ITS4REPORT0000001</ReportRefNo>
        <CPRBody>
          <RptDt>2017-03-13T11:13:34Z</RptDt>
          <BusDt>2017-03-12</BusDt>
          <RptEnt>
            <LEI>ABCDSAYYES2THERECORD</LEI>
          </RptEnt>
          <PstnHldr>
              <LEI>ABCDSAYYES2THERECORD</LEI>
          </PstnHldr>
          <PstinHldrCategory>Investment Fund</PstinHldrCategory>
          <PstinHldrCntctEml>fred.trader@abcltd.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>fred.trader@abcltd.com</ParentPstinHldrCntctEml>
          <PstinHldrIsIdpdtInd>TRUE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>ABCDSAYYES2THERECORD</LEI>
          </PrntEnt>
          <ISIN>DE000A0YK504</ISIN>
          <VenProdCde>B</VenProdCde>
          <TrdngVenID>IFEU</TrdngVenID>
          <PstnTyp>FUTR</PstnTyp>
          <PstnMtrty>SPOT</PstnMtrty>
          <PstnQty>100</PstnQty>
          <PstnQtyUoM>LOTS</PstnQtyUoM>
          <RiskRdcInd>FALSE</RiskRdcInd>
        </CPRBody>
      </NEWT>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

11.3   Futures XML Example - National ID

The following XML record is for a NID Position Holder with a speculative position (RiskRdcInd = FALSE)

```xml
<?xml version="1.0"?>
<Document xmlns="urn:efet:org:xsd:composrpt.002.1.0">
  <FinInstrmRptgTradgComPosRpt>
<Header>
      <VersionInfo>
        <Version>CDPR v2.1.0</Version>
      </VersionInfo>
      <Environment>PRO</Environment>
    </Header>
    <CPR>
      <NEWT>
        <ReportRefNo>ITS4REPORT0000001</ReportRefNo>
        <CPRBody>
          <RptDt>2017-03-13T11:13:34Z</RptDt>
          <BusDt>2017-03-12</BusDt>
          <RptEnt>
            <LEI>ABCDSAYYES2THERECORD</LEI>
          </RptEnt>
          <PstnHldr>
            <NationalID>
              <Othr>
                <Id>XXXXXX12345AAAA</Id>
                <SchmeNm>
                  <Cd>CCPT</Cd>
                </SchmeNm>
              </Othr>
            </NationalID>
          </PstnHldr>
          <PstinHldrCategory>1</PstinHldrCategory>
          <PstinHldrCntctEml>ted.trader@gmail.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>fred.trader@abcltd.com</ParentPstinHldrCntctEml>
          <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>XXXXXX12345AAAA</LEI>
          </PrntEnt>
          <ISIN>DE000A0YK504</ISIN>
          <VenProdCde>B</VenProdCde>
          <TrdngVenID>IFEU</TrdngVenID>
          <PstnTyp>FUTR</PstnTyp>
          <PstnMtrty>SPOT</PstnMtrty>
          <PstnQty>10</PstnQty>
          <PstnQtyUoM>LOTS</PstnQtyUoM>
          <RiskRdcInd>FALSE</RiskRdcInd>
        </CPRBody>
      </NEWT>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

11.4 Options XML Example

```xml
<?xml version="1.0"?>
<Document xmlns="urn:efet:org:xsd:composrpt.002.1.0">
  <FinInstrmRptgTradgComPosRpt>
<Header>
      <VersionInfo>
        <Version>CDPR v2.1.0</Version>
      </VersionInfo>
      <Environment>PRO</Environment>
    </Header>
    <CPR>
      <NEWT>
        <ReportRefNo>ITS4REPORT0000001</ReportRefNo>
        <CPRBody>
          <RptDt>2017-03-13T11:13:34Z</RptDt>
          <BusDt>2017-03-13</BusDt>
          <RptEnt>
            <LEI>LNIESAYE8YOZQ4HW5207</LEI>
          </RptEnt>
          <PstnHldr>
            <LEI>LNIESAYE8YOZQ4HW5207</LEI>
          </PstnHldr>
          <PstinHldrCategory>1</PstinHldrCategory>
          <PstinHldrCntctEml>fred.trader@rwe.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>fred.trader@rwe.com</ParentPstinHldrCntctEml>
          <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>LNIESAYE8YOZQ4HW5299</LEI>
          </PrntEnt>
          <ISIN>DE000A0YK504</ISIN>
          <VenProdCde>B</VenProdCde>
          <TrdngVenID>IFEU</TrdngVenID>
          <PstnTyp>OPTN</PstnTyp>
          <PstnMtrty>OTHR</PstnMtrty>
          <PstnQty>-1000</PstnQty>
          <PstnQtyUoM>LOTS</PstnQtyUoM>
          <RiskRdcInd>FALSE</RiskRdcInd>
        </CPRBody>
      </NEWT>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

11.5 Amended XML Record - NDEX Example

```xml
<?xml version="1.0"?>
<Document xmlns="urn:efet:org:xsd:composrpt.002.1.0">
  <FinInstrmRptgTradgComPosRpt>
<Header>
      <VersionInfo>
        <Version>CDPR v2.1.0</Version>
      </VersionInfo>
      <Environment>PRO</Environment>
    </Header>
    <CPR>
      <AMND>
        <ReportRefNo>ITS4REPORT0000002</ReportRefNo>
        <CPRBody>
          <RptDt>2017-03-13T11:13:34Z</RptDt>
          <BusDt>2017-03-13</BusDt>
          <RptEnt>
            <LEI>LNIESAYE8YOZQ4HW5207</LEI>
          </RptEnt>
          <PstnHldr>
            <LEI>LNIESAYE8YOZQ4HW5207</LEI>
          </PstnHldr>
          <PstinHldrCategory>1</PstinHldrCategory>
          <PstinHldrCntctEml>fred.trader@rwe.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>fred.trader@rwe.com</ParentPstinHldrCntctEml>
          <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>LNIESAYE8YOZQ4HW5299</LEI>
          </PrntEnt>
          <ISIN>DE000A1KQSK</ISIN>
          <VenProdCde>TFM</VenProdCde>
          <TrdngVenID>NDEX</TrdngVenID>
          <PstnTyp>OPTN</PstnTyp>
          <PstnMtrty>SPOT</PstnMtrty>
          <PstnQty>100</PstnQty>
          <PstnQtyUoM>OTHER</PstnQtyUoM>
          <PstnQtyUoMDesc>MWh</PstnQtyUoMDesc>
          <DeltaPstnQty>744</DeltaPstnQty>
          <RiskRdcInd>FALSE</RiskRdcInd>
        </CPRBody>
      </AMND>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

11.6 Cancelled XML Record

```xml
<?xml version="1.0"?>
<Document xmlns="urn:efet:org:xsd:composrpt.002.1.0">
  <FinInstrmRptgTradgComPosRpt>
<Header>
      <VersionInfo>
        <Version>CDPR v2.1.0</Version>
      </VersionInfo>
      <Environment>PRO</Environment>
    </Header>
    <CPR>
   <CANC>
        <ReportRefNo>ITS4REPORT0000001</ReportRefNo>
        <CPRBody>
          <RptDt>2017-03-14T11:00:30Z</RptDt>
          <BusDt>2017-03-12</BusDt>
          <RptEnt>
            <LEI>LINESAYESTO0000W5299</LEI>
          </RptEnt>
          <PstnHldr>
            <NationalID>
              <Other>
                <Id>XXXXXX12345AAAA</Id>
                <SchmeNm>
                  <Cd>CCPT</Cd>
                </SchmeNm>
              </Other>
            </NationalID>
          </PstnHldr>
          <PstinHldrCategory>2</PstinHldrCategory>
          <PstinHldrCntctEml>fred.trader@rwe.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>fred.trader@rwe.com</ParentPstinHldrCntctEml>
          <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>XXXXXX12345AAAA</LEI>
          </PrntEnt>
          <ISIN>DE000A0YK504</ISIN>
          <VenProdCde>C</VenProdCde>
          <TrdngVenID>NDEX</TrdngVenID>
          <PstnTyp>FUTR</PstnTyp>
          <PstnMtrty>OTHR</PstnMtrty>
          <PstnQty>10</PstnQty>
          <PstnQtyUoM>LOTS</PstnQtyUoM>
          <RiskRdcInd>FALSE</RiskRdcInd>
        </CPRBody>
      </CANC>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

11.7   XML File Format Error Codes

The following table lists the error codes generated when an XML file cannot be read and processed by ICE;

Validation	Reference	Description	Corrective Action
Invalid sender code in filename	FIL-091	Expecting mnemonic length between 3 and 10	Check the mnemonic is between 3 and 10 characters long and resubmit
Missing description literal MIFIDEODPOS in filename	FIL-092	Expecting literal MIFIDEODPOS	Check file name includes the underlined element and resubmit: "MNEMONIC_MIFIDEODPOS_ICE_YYYYMMDD_SequenceNumber.zip"
Missing recipient literal ICE in filename	FIL-093	Expecting literal ICE	Check file name includes the underlined element and resubmit: "MNEMONIC_MIFIDEODPOS_ICE_YYYYMMDD_SequenceNumber.zip"
Sequence number in filename invalid	FIL-094	Expecting 2 digit sequence	Check file name includes the underlined element, ensure this element has 2 digits, and resubmit accordingly: "MNEMONIC_MIFIDEODPOS_ICE_YYYYMMDD_SequenceNumber.zip"
Wrong file extension	FIL-095	xml file must have .xml /zip file must have .zip file extension	Check file has been zipped correctly, the file name includes the underlined element and resubmit: "MNEMONIC_MIFIDEODPOS_ICE_YYYYMMDD_SequenceNumber.zip"
Wrong date in filename	FIL-096	Date in file is outside of range/unable to parse Date	Check file name includes the underlined element, and the value of the element is either the Trade Date (t) or Report Date (t+1) and resubmit: "MNEMONIC_MIFIDEODPOS_ICE_YYYYMMDD_SequenceNumber.zip"
File cannot be decompressed	FIL-101	File cannot be unzipped	Check compression and resubmit
There are more than one file in the zip file	FIL-102	The file contains more than one XML file	Correct remove all the files except the one that needs to be submitted
XML and Zip file name mismatch	FIL-103	The name of the Zip and the XML do not match	Correct the file naming and resubmit

The FCA or ISO 20022 Message Identifier in the BAH (xsd) is not valid	FIL-104	The ISO 20022 Message Identifier in the BAH must refer to the latest schema	Correct the Message Identifier according to the latest XSD version
Validate the XML structure	FIL-105	The file structure does not correspond to the XML schema	Check the result of the validation, it should correspond to the XML format defined and resend the file
File has already been submitted	FIL-107	The <Filename> has already been submitted to ICE MFT	Correct the file naming and resubmit
Only one version of any submission can be accepted	FIL-108	A previous version of the file has been accepted	Determine if the content has been included in an earlier file, if not resubmit in a new file
The corresponding file for the previous submission has not been received	FIL-109	The corresponding file for the previous submission has not been received	Correct the file naming and resubmit
File out of sequence	GBX-020	The file has a sequence number that is not incremented properly	Correct the file naming and resubmit
The previous version number was not the last number processed	GBX-030	The previous version number was not the last number processed	Correct the file naming and resubmit

11.8   XML File Record Error Codes

The following table lists the error codes where a specific field in a record cannot be processed successfully by ICE.

Validation	Reference	Description	Corrective Action
The submission date/time cannot be in the future	CPR-901	The <RptDt> value cannot be in the future	Check the <RptDt> value and ensure that the value represent the correct date
The submission date/time cannot be earlier than the go-live date of 03/01/2018	CPR-902	The submission date/time cannot be earlier than the go-live date of 03/01/2018	Check the <RptDt> value and ensure that the value represent the correct date
The trade date cannot be in the future	CPR-903	The <BusDt> date cannot be in the future	Check the <BusDt> value and ensure that the value is not for a date in the future
The trader date cannot be earlier than the go-live date of 03/01/2018	CPR-904	The <BusDt> date cannot be before 03/01/2018	Check the <BusDt> value and ensure that the value is not for a date before 03/01/2018
The trader date cannot be earlier than five years before the current date	CPR-905	The <BusDt> date cannot be five years before the current date	Check the <BusDt> value and ensure that the value is not five years before the current date
The <NEWT> status can only be used for the first submission	CPR-906	The <NEWT> in the Report Status field is invalid	Check the Report Status field and ensure that the value has not already been submitted on the five key fields
The <AMND> status can only be used if an existing <NEWT> record exists	CPR-907	The <AMND> record does not match an existing <NEWT> value in the database	Check the Report Status field and ensure that the value has has the correct data on the five key fields
The <CANC> status can only be used if an existing <NEWT> record exists	CPR-908	The <CANC> record does not match an existing <NEWT> value in the database	Check the Report Status field and ensure that the value has has the correct data on the five key fields

The LEI is not valid as of the Trade Date	CPR-909	The LEI status is 'inactive' or the Initial Registration Date is equal to or before the <BusDt>	Check the LEI field and ensure that the value has has the correct data
If the NID is used the first two characters of the NID should be an ISO 3166 country code that was valid on the <BusDt>	CPR-910	The NID has to begin with a valid country on or after the <BusDt>	Check the first two characters of the NID to ensure they match the ISO 3166 country code value AND was valid on the <BusDt>
The NID is not to the proper format: https://www.esma.europa.eu/sites/default/files/library/esma70-1861941480-56_qas_mifir_data_reporting.pdf	CPR-911	Ensure that the <NID> field is in the required format as per the ESMA guidance	Check and update the format of the <NID> field in accordance with the ESMA guidance
The <PrntEnt> NID is not to the proper format: https://www.esma.europa.eu/sites/default/files/library/esma70-1861941480-56_qas_mifir_data_reporting.pdf	CPR-917	Ensure that the <PrntNID> field is in the required format as per the ESMA guidance	Check and update the format of the <PrntNID> field in accordance with the ESMA guidance
The Venue Product Code and/or Trading Venue Identifier is not recognised, or the combination is not valid for the trade date, or the Notation of the Position Quantity is not associated with the Venue Product Code	CPR-919	The Venue Product Code and/or Trading Venue Identifier is not recognised, or the combination is not valid for the trade date, or the Notation of the Position Quantity is not associated with the Venue Product Code	Remove both values as they are optional elements as the ISIN is a mandatory field - see guidance for position reporting schema
The <BusDt> date is greater than(in the past) 7 days from the current date, please resubmit the position records outside of the core submission hours of 8am - 2pm London Local Time (M-F)	CPR-920	The Business Date is greater than 7 days from the currect date, and has been submitted within the core submission hours of 8am - 2pm	The Reporting Entity should resubmit the XML message to the Exchange for reporting outside the core submission hours of 8am - 2pm; No updates required to the message
The Ultimate Parent LEI value is invalid	CPR-915	The <PrntEnt> LEI status is 'inactive' or the Initial	Check the <PrntEnt> LEI field and ensure that the

		Registration Date is equal to or before the <BusDt>	value has has the correct data
If the Ultimate Parent NID is used the first two characters of the NID should be an ISO 3166 country code that was valid on the <BusDt>	CPR-916	The <PrntEnt> NID has to begin with a valid country on or after the <BusDt>	Check the first two characters of the <PrntEnt> NID to ensure they match the ISO 3166 country code value AND was valid on the <BusDt>
The ISIN must be valid for for the reported <BusDt>	CPR-918	The ISIN value is not valid for the <BusDt>	Check the ISIN value on the record and ensure that the ISIN was valid on the <BusDt> being reported
File name does not follow expected convention	ICE-100	File level validation	Check the file name to ensure that the name follows the perscribed convention
Total number of CPR records is out of bound	ICE-101	File level validation	Split file into multiple files to ensure that no more than 500k records are in each file
Missing required element	ICE-200	The position record is missing a XML element	Check the position record provided and provide the missing XML element
String length out of bounds	ICE-201	The value provided is larger than the max value for the XML element	Check the position record provided and adjust the value to ensure that it does not exceed the element's max length
Invalid value or number	ICE-202	Value provided on the XML element is invalid according to the XSD	Check the position record provided and adjust the value to ensure that the value provided meets the XSD validation

More elements than choice type required	ICE-203	Error applies to both LEI and NationalID is present in the same record	1. If both LEI and NationalID is present, the code is expecting only one of this but not both. In case if both are present the logic in the code will throw ICE-203. 2. If both NationalID/CD and PRTRY elements are present, code will throw ICE-203 expecting only one not both.
There can only be one Reporting Entity ID per file	ICE-204	Validation recognized that there is more than one RptEnt value in the file	Create additional files for each RptEnt in separate files
The PstnQtyUoMDesc was not populated	ICE-205	Validation recognized that there is no value provided for the PstnQtyUoMDesc when the PstnQtyUoM is indicated as 'OTHER'	Check the position record's to ensure that the PstnQtyUoMDesc has been provided - also ensure that it does not exceed the element's max length (25)
Ensure that the PstnQtyUoM value meet the required value for MiFID reportable position records	ICE-206	Product UOM is not valid. Valid value is LOTS. **Applicable to IFEU and IFLX products only.**	Check the position record's to ensure that the PstnQtyUoM is equal to 'LOTS'
Ensure that the PstnQtyUoM and the PstnQtyUoMDesc values provided meet the required values for MiFID reportable position records	ICE-207	Product UOM and UOM Description are not valid Valid values: UOM = OTHER and UOMDesc = MWh **Applicable to NDEX products only**	Check the position record's to ensure that the PstnQtyUoM is equal to OTHER and PstnQtyUoMDesc is equal to MWh
Same day (T+0) position submissions for options with no EOD option delta factor	ICE-208	Error out Option position records from the REs that are submitting CPR data on the same day	Resubmit position records after 3AM GMT on T+1

The BusDt for the position record is not a Business Date for the Exchange ISIN	ICE-209	Rejection of position submission for futures and options on a non-working day	Resubmit position records after 3AM GMT on T+1 for a proper business day
This Position Holder is configured with a designated Reporting Entity, and only that entity may report positions for the Position Holder	ICE-210	The Position Holder has a Designated Reporting Entity ("DRE"). Only the DRE can report on behalf of the Position Holder	This is a warning to the clearer that their client has reported an equivalent CPR record to the Exchange, therefore the record sent in by the clearer will not be sent to regulators to avoid over-reporting - No further action is required here
Record has been overridden by the Position Holder reporting their own position	ICE-211	The Position Holder is the Designated Reporting Entity. Only the DRE can report on behalf of the Position Holder	This is a warning to the clearer that their client has reported an equivalent CPR record to the Exchange, therefore the record sent in by the clearer will not be sent to regulators to avoid over-reporting - No further action is required here
RiskRdcInd can only be TRUE if the Position Holder is categorised as Commercial Undertaking or Operators with compliance obligations under Directive 2003/87/EC	ICE-212	Only <Commercial Undertaking> and <Operators with compliance obligations under Directive 2003/87/EC> entities can hold risk reducing positions:	Resubmit positions with RiskRdcInd=FALSE for all financial entities i.e. entities that are categorised 0,1 or 2.
Multiple designations cannot be entered for a single position holder	ICE-213	Multiple position holder category designations cannot be entered for a single position holder. The	Resubmit the positions with the correct position holder category

		position holder category must be consistent	
Change the Designation value from its current value to '1' or contact the Exchange with evidence that the position holder is not a fund	ICE-214	If an entity has the word 'Fund' in the legal name, they will automatically be moved into category 1 "Investment Fund"	Resubmit the positions with the correct position holder category and back reporting will be required.
Change the Designation value from its current value of '2' to its correct value. If you believe the position holder should be in category '2' contact the Exchange with evidence to support this. Once accomplished the Exchange will update its central reference data to all the position holder to be reported in this category.	ICE- 215	"Other financial institution" is not a miscellaneous category. The Exchange expects entities in this category to have one of the following words in their Gleif translated legal name: 'Pension', 'Retirement', 'Insurance', 'Assurance', 'Reinsurance'.	Resubmit the positions with the correct position holder category and back reporting will be required.