



MiFID II Transaction Reporting

External File Specification for Exchange Members

January 2018

Version 1,8

Revisions

Version	Date	Description of changes
1,1	10 Jul 2017	Initial Publication
1,2	4 August 2017	Updated derivation of RTS Field #3, and added a note to the appendix for RTS Field #40
1,3	5 October 2017	Updated SECTION 3.2.2 file name convention for transaction and stats file
1,4	26 October 2017	Added: footer for Report Status, note regarding the approach for reporting the price on trades that is the result of a strategy and clarified all prices is reported in major currency.
1,5	15 November 2017	Added two new fields for Non-MiFID Investment Firms to submit specific types of transaction updates after they have been initially reported to the appropriate NCA.
1,6	13 December 2017	Update to SECTION 4.12 to show the Quantity currency (Field 31) will be null because all quantity is in UNITS and the Price currency (Field 34) will be null for the STIR's product since their price is in Basis Points.
1,7	19 December 2017	Update to Section 3.1.1 File availability times.
1,8	5 February 2018	Update to Section 3.3.1 added contact information for members who need access to historical files.

This document (including any enclosures and attachments) has been prepared for the exclusive benefit of the Members and Customers of ICE, and solely for information purposes and the purposes of providing assistance in relation to MiFID II and the transaction reporting requirements contained therein.

Recipients should consult with their legal and any other advisors they deem appropriate in determining how to address the MiFID II legislation and the reporting requirements in their particular circumstances. For the avoidance of doubt, neither ICE nor the

Exchanges will be responsible for any errors contained in this document.

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MiFID II Transaction Reporting

External File Specification for Exchange Members

1 Introduction

1.1 About MiFID II

The MiFID II¹/MiFIR² legislative package that will apply from 3 January 2018 imposes a number of new regulatory requirements on EU trading venues as well as their Members regardless of location. These include but are not limited to provision of additional data to trading venues to support obligations in respect of maintaining order records as well as transaction reporting.

The transaction reporting requirements are set out in MiFIR Article 26 and its Regulatory Technical Standard No. 22³. Pursuant to these provisions, Investment Firms⁴ shall report details of transactions they execute in financial instruments,⁵ either on an EU venue or OTC, to the competent regulatory authority. The details of transactions executed on an EU trading venue by Non-Investment Firms⁶ should be reported by that venue.

In addition, EU trading venues are required to keep records of all orders submitted to their markets by their members as per the Regulatory Technical Standard No. 24.⁷

For the purposes of transaction reporting as well as order record-keeping, ICE will not only gather additional information from but also provide additional data to its Members in particular to support Members fulfil their own transaction reporting obligations (i.e. where the member is an Investment Firm).

This document sets out the technical details of a file that will be provided to all ICE Members and their DEA clients on a daily basis.

¹ Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Directive 2002/92/EC and Directive 2011/61/EU.

² Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012.

³ Commission Delegated Regulation (EU) 2017/590 of 28 July 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the reporting of transactions to competent authorities.

⁴ As defined by MiFID II Article 4(1)(1). Investment Firms are entities authorized as such by one of the EU National Competent Authorities.

⁵ As defined by MiFID II Article 4(1)(15).

⁶ Non-Investment Firms are firms which are not Investment Firms.

⁷ Commission Delegated Regulation (EU) 2017/580 of 24 June 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the maintenance of relevant data relating to orders in financial instruments.

1.2 Document Purpose

This document provides technical specifications for the various files that ICE makes available to Exchange Members -- both MiFID Investment Firms, and Non-MiFID Investment Firms -- for their transaction activity in MiFID II reportable markets. The intention of the document is to provide analysts and technical staff of those entities with sufficient information to design solutions for consuming and processing the files, as they deem necessary.

1.3 Document Conventions

- This document is written for the perspective of a given Exchange Member. Statements that discuss data being reported, files being provided, etc., are all relative to a single Exchange Member.
- This document assumes the reader is familiar with the following:
 - MiFID II RTS 22
 - ICE Identifier Admin Application
 - MiFID II Transaction Updates

DISCLAIMER: *To avoid future rework, the document is written in present tense.*

1.4 FAQs

This document goes naturally hand-in-hand with the MiFID FAQ ICE has published, located at: TBD. Updated FAQs may be published from time to time.

Some key topics to consider in the FAQ relative to this document are:

- MiFID Reportable Products
- ISINs Pertaining to ICE Products
- ICE Identifier Admin Application

ICE may also publish circulars pertaining to MiFID, which are found at the following links:

<https://www.theice.com/futures-europe/circulars>

<https://www.theice.com/endex/circulars>

1.5 Terms

Term	Definition
Exchanges/ ICE Exchanges	Within the context of this document, unless otherwise indicated, the terms Exchange, Exchanges, and ICE Exchanges universally apply to the ICE MICs that have MiFID II reportable products. These are: IFEU, IFLL, IFLO, IFLX, and NDEX.
ICE Identifier Admin (IIA)	The ICE Identifier Admin application is a web-based application accessible via WebICE, or as a standalone application. The application is a critical component of the solution framework ICE has developed to support the MiFID II regulation. It allows users to create reference points (Profiles and Short Codes) to the new order-level data elements required by MiFID II, and crucially provides for encrypting and safeguarding sensitive data values (e.g. Person Identifiers such as National ID, Passport Number, etc.).
ICEU	ICE Clear Europe. The Clearing House/Central Counterparty on all MiFID II reportable transactions.
MiFID Investment Firm	<p>A firm to which MiFID applies including, for some purposes only, a credit institution and collective portfolio management investment firm.(in full) a firm which is:</p> <ul style="list-style-type: none"> (1) an investment firm with its head office in the EEA (or, if it has a registered office, that office); (2) a CRD credit institution (only when providing an investment service or activity in relation to the rules implementing the Articles referred to in Article 1(2) of MiFID); (3) a collective portfolio management investment firm (only when providing the services referred to in article 6(4) AIFMD or Article 6(3) of the UCITS Directive in relation to the rules implementing the articles of MiFID referred to in article 6(6) of AIFMD or Article 20 6(4) of the UCITS Directive and for a full-scope UK AIFM the rules implementing article 12(2)(b) of AIFMD); <p>unless, and to the extent that, MiFID does not apply to it as a result of Article 2 (Exemptions) or Article 3 (Optional exemptions) of MiFID.</p>
Non-MiFID Investment Firm	An Exchange Member that is not a MiFID Investment Firm
Strategy Trade	<p>A trade involving two or more financial instruments, in some combination of buying and/or selling of each instrument, at a single price. Example strategy trades:</p> <ul style="list-style-type: none"> • Buy a Jun17/Jul17 calendar spread is: <ul style="list-style-type: none"> ○ Buy Jun17 ○ Sell Jul 17 • Sell a Q4-17 quarter is <ul style="list-style-type: none"> ○ Sell Oct17 ○ Sell Nov17 ○ Sell Dec17
Strategy Parent Trade	In a strategy trade scenario, this is a single trade registered by the system to represent the strategy being traded, which is separate than the trades of each of the strategy's outright/leg markets. In the examples above, the system would have recorded strategy parent trades for both the

Term	Definition
	Jun17/Jul17 market, as well as the Q4-17 market.

1.6 Additional References

MiFID RTS 22:

http://ec.europa.eu/finance/securities/docs/isd/mifid/rts/160728-rts-22_en.pdf

Annex to MiFID RTS 22:

http://ec.europa.eu/finance/securities/docs/isd/mifid/rts/160728-rts-22-annex_en.pdf

ICE Identifier Admin User Guide:

<https://community.theice.com/docs/DOC-21622>

MiFID II Transaction Updates:

<https://community.theice.com/docs/DOC-22242>

ICE Instrument List:

IFEU: <https://www.theice.com/marketdata/reports/232>

NDEX: <https://www.theice.com/marketdata/reports/232>

2 ICE Interpretation of MiFID II Reportable Transaction Data

2.1 Data That Will Be Provided/Reported

ICE provides for MiFID II Transaction Reporting of all Trade data in MiFID II reportable markets, with the following exceptions/clarifications:

- Strategy Parent Trades are not reported
- Brokered Trades are reported
- Pre-Clearing lifecycle events such as Cancelled Trades are reported.
- Post-Trade lifecycle events associated with Clearing are not reported.

2.2 Dual-Sided Reporting

The MiFID II Transaction Reporting requirements prescribe a dual-sided reporting format. This means that a given Transaction becomes two records when reported for MiFID II. For example, given a single Transaction with Exchange Member LEI1 as the Buyer, and Exchange Member LEI2 as the Seller, the following will be reported for MiFID II:

Buyer	Seller
LEI1	LEI for ICEU
LEI for ICEU	LEI2

ICEU will be shown as the opposing counterparty on all MiFID II Transactions from ICE.

3 MiFID II Exchange Member Transaction Data

3.1 File Availability

ICE follows a batch processing methodology for producing MiFID II Transaction data. The table below provides a basic day-by-day view of the data that is reported for each day of the week.

Trading Day	IFEU Futures MiFID II Data Provided/Reported	NDEX Futures MiFID II Data Provided/Reported
Monday	Tuesday	Tuesday
Tuesday	Wednesday	Wednesday
Wednesday	Thursday	Thursday
Thursday	Friday	Friday
Friday	Saturday	Saturday
Saturday	N/A	N/A
Sunday	N/A	N/A

3.1.1 File Availability Times

The files is available between 6:00am - 09:00am GMT/BST.

3.1.2 Holidays / Exchange Non-Working Days

ICE does not produce MiFID II Transaction files on Exchange Holidays, or other Exchange Non-Working days.

3.2 Exchange Member Files

ICE produces transaction data files for each Exchange Member on each processing day for which they have reportable activity in a MiFID II reportable market. These files are organized by:

- Exchange Member Mnemonic
- Exchange MIC (IFEU, IFLL, IFLO, IFLX, NDEX)
- Content (Transactions)

All files are produced in CSV format.

ICE also produces “stats” files on each processing day, for each Exchange Member, for the Exchange MIC(s) for which they have MiFID II reportable activity.

For MiFID Investment Firms, the stats file provides a total number of records provided.

For Non-MiFID Investment Firms, the stats file provides a feedback mechanism to understand the status of the current days processing, as well as a summary of any outstanding reporting issues.

3.2.1 File Characteristics

- The CSV files provide valid MiFID II-format data values.

- Exchange Members only receive data for their side of Transactions.
- Files are only created if they contain data.
- All CSV files are provided in compressed “.zip” format.
- There is no officially prescribed sort order to records contained in the files.

3.2.2 File Names

File names have the following format:

Transaction File: T<MIC>_MIFIDTRADES_<mnemonic>_<lei>_<TradeDate>_<Increment_No>.csv.zip

Stats File: T<MIC>_MIFIDSTATS_<mnemonic>_<lei>_<TradeDate>_<Increment_No>.txt

The following matrix shows the full set of data files that could be generated for Exchange Member ABC for the January 15, 2018 processing date based on the format above.

MIC	CSV
IFEU	TIFEU_MIFIDTRADES_ABC_XYZ12345678901234567_20180115_01.csv.zip TIFEU_MIFIDSTATS_ABC_XYZ12345678901234567_20180115_01.txt
IFLL	TIFLL_MIFIDTRADES_ABC_XYZ12345678901234567_20180115_01.csv.zip TIFLL_MIFIDSTATS_ABC_XYZ12345678901234567_20180115_01.txt
IFLO	TIFLO_MIFIDTRADES_ABC_XYZ12345678901234567_20180115_01.csv.zip TIFLO_MIFIDSTATS_ABC_XYZ12345678901234567_20180115_01.txt
IFLX	TIFLX_MIFIDTRADES_ABC_XYZ12345678901234567_20180115_01.csv.zip TIFLX_MIFIDSTATS_ABC_XYZ12345678901234567_20180115_01.txt
NDEX	TNDEX_MIFIDTRADES_ABC_XYZ12345678901234567_20180115_01.csv.zip TNDEX_MIFIDSTATS_ABC_XYZ12345678901234567_20180115_01.txt

3.2.3 CSV File Format and Mapping

The CSV Transaction files have the following characteristics:

- The files are unix-style files with a single line-feed terminating each line.
- The files have one header row that contains the field names in the file.
- Each line of a given file is a single record.
- Each record includes representation for every MiFID II RTS22 field, even if a field is blank/null.
- All field values are separated by a single comma character.
- String values are optionally enclosed with a starting and ending double-quote character.
- Blank values are represented only by their separator. Example of three fields where the middle field is blank: “Field 1 Value”,,”Field 3 Value”.
- Derived field values, e.g. instrument reference data associated with ISINs, or data values configured in IIA, all have place-holders in the file, even though these fields are expected to be blank. The placeholders provide the opportunity for the fields to be utilized in the future, without requiring a file format update.
- Fields that contain repeating values utilize a single pipe (“|”) character to separate the values.

The table below provides a cross-reference between the CSV field names, and their corresponding RTS 22 field numbers/names.

Note:

- Fields highlighted in **peach** are related to Short Codes defined in the IIA application. The mapping provides the Short Code value ahead of its applicable fields, and it is shown in **bold**. These fields are expected to show the encrypted values for Personal Identifiable Information (PII) data (i.e., National ID, DOB, Passport#) and clear text for non PII data. If provided, the IIA Profile Id applicable for the record is also included at the end of the mapping.
- Fields highlighted in **gray** are instrument fields that can be derived from the Instrument Id (ISIN) provided in RTS Field 41. These fields are expected to be blank on all records. They are provided in the file as confirmation of the manner in which ICE is providing data.
- Fields highlighted in **green** are fields Non-MiFID Investment Firms can use to submit specific types of transaction updates after they have been initially reported to the appropriate NCA. Refer to the Transaction Update documentation for more information about the use of these fields in that process.

CSV Field Name	RTS 22 Field #	RTS 22 Field Name / Other Description
T1_Report_Status	1	Report Status
T2_Trans_Ref_Num	2	Transaction Reference Number
T3_TV_Trans_Id_Code	3	Trading Venue Transaction Identification Code
T4_Exec_Entity_Id_Code	4	Executing Entity Identification Code
T5_Investment_Firm_Covered_Flag	5	Investment Firm Covered By Directive 2014/65/EU
T6_Submitting_Entity_Id_Code	6	Submitting Entity Identification Code
T7_IIA_Buyer_Short_Code	N/A	IIA Short Code for RTS fields 7 through 15.
T8_Buyer_Id_Code	7	Buyer Identification Code
T9_Buyer_Branch_Country	8	Country of the Branch for the Buyer
T10_Buyer_First_Name	9	Buyer - First Name(s)
T11_Buyer_Surname	10	Buyer - Surname(s)
T12_Buyer_DOB	11	Buyer - Date of Birth
T13_Buyer_Decision_Maker_Code	12	Buyer Decision Maker Code
T14_Buy_Decision_First_Name	13	Buy Decision Maker - First Name(s)
T15_Buy_Decision_Surname	14	Buy Decision Maker - Surname(s)
T16_Buy_Decision_DOB	15	Buy Decision Maker - Date of Birth
T17_IIA_Seller_Short_Code	N/A	IIA Short Code for RTS fields 16 through 24.
T18_Seller_Id_Code	16	Seller Identification Code
T19_Seller_Branch_Country	17	Country of the Branch for the Seller
T20_Seller_First_Name	18	Seller - First Name(s)
T21_Seller_Surname	19	Seller - Surname(s)
T22_Seller_DOB	20	Seller - Date of Birth

CSV Field Name	RTS 22 Field #	RTS 22 Field Name / Other Description
T23_Seller_Decision_Maker_Code	21	Seller Decision Maker Code
T24_Sell_Decision_First_Name	22	Sell Decision Maker - First Name(s)
T25_Sell_Decision_Surname	23	Sell Decision Maker - Surname(s)
T26_Sell_Decision_DOB	24	Sell Decision Maker - Date of Birth
T27_Transmission_Order_Ind	25	Transmission of Order Indicator
T28_Transmit_Firm_Id_Code_Buyer	26	Transmitting Firm Identification Code for the Buyer
T29_Transmit_Firm_Id_Code_Seller	27	Transmitting Firm Identification Code for the Seller
T30_Trading_Date_Time	28	Trading Date Time
T31_Trading_Capacity	29	Trading Capacity
T32_Quantity	30	Quantity
T33_Quantity_Currency	31	Quantity Currency
T34_Deriv_Notional_Inc_Dec	32	Derivative Notional Increase/Decrease
T35_Price	33	Price
T36_Price_Currency	34	Price Currency
T37_Net_Amount	35	Net Amount
T38_Venue	36	Venue
T39_Country_Branch_Membership	37	Country of the Branch Membership
T40_Up_Front_Payment	38	Up-Front Payment
T41_Up_Front_Payment_Currency	39	Up-Front Payment Currency
T42_Complex_Trade_Component_Id	40	Complex Trade Component Id
T43_Instrument_Id_Code	41	Instrument Identification Code
T44_Instrument_Full_Name	42	Instrument Full Name
T45_Instrument_Classification	43	Instrument Classification
T46_Notional_Currency_1	44	Notional Currency 1
T47_Notional_Currency_2	45	Notional Currency 2
T48_Price_Multiplier	46	Price Multiplier
T49_Underlying_Instr_Code	47	Underlying Instrument Code
T50_Underlying_Index_Name	48	Underlying Index Name
T51_Term_Of_Underlying_Index	49	Term of the Underlying Index
T52_Option_Type	50	Option Type
T53_Strike_Price	51	Strike Price
T54_Strike_Price_Currency	52	Strike Price Currency
T55_Option_Exercise_Style	53	Option Exercise Style
T56_Maturity_Date	54	Maturity Date
T57_Expiry_Date	55	Expiry Date
T58_Delivery_Type	56	Delivery Type
T59_IIA_Firm_Investment_Decision_Short_Code	N/A	IIA Short Code for RTS fields 57 through 58.
T60_Invest_Decsn_Wthn_Firm	57	Investment Decision Within Firm

CSV Field Name	RTS 22 Field #	RTS 22 Field Name / Other Description
T61_Ctry_Brnch_Resp_Prsn_Inv_Decsn	58	Country of the Branch Responsible for the Person Making the Investment Decision
T62_IIA_Firm_Execution_Short_Code	N/A	IIA Short Code for RTS fields 59 through 60.
T63_Execution_Within_Firm	59	Execution Within Firm
T64_Ctry_Brnch_Sprvsng_Prsn_Resp_Exec	60	Country of the Branch Supervising the Person Responsible for the Execution
T65_Waiver_Ind	61	Waiver Indicator
T66_Short_Selling_Ind	62	Short Selling Indicator
T67_OTC_Post_Trade_Ind	63	OTC Post-Trade Indicator
T68_Commodity_Deriv_Ind	64	Commodity Derivative Indicator
T69_Securities_Financing_Trans_Ind	65	Securities Financing Transaction Indicator
T70_IIA_Profile_ID	N/A	IIA Profile Id applicable for this Trade record Optional, so may not be present
T71_Orig_Trans_Ref_Num	N/A	This field will show the original T2_Trans_Ref_Num for transactions that are part of an Allocation Update scenario. For other transactions, the field shows the same value as T2_Trans_Ref_Num.
T72_Trans_Update_Scenario	N/A	Is always blank. Refer to the Transaction Update documentation for more information about the use of this field in that process.

DISCLAIMER: The CSV files produced by the Exchanges will be in accordance with RTS 22 documentation published by ESMA. MiFID Investment Firms that choose to utilize the Exchange-provided data should undertake their own checks to ensure the format, and validity of the data before submission to an NCA and/or ESMA.

3.2.4 Stats File Format and Mapping

The stats file is a feedback mechanism for Exchange Members that receive .

The records in the file follow a basic tag/value structure of the format:

<tagname> = <value>

The following table outlines the fields included in this file.

Field Name	Description
TBD	

Example stats file content:

TBD

NOTE: Exchange Members should have the expectation that ICE may choose to add additional statistics to this file at any time. The file is fundamentally intended for human consumption. That said, ICE does intend to keep the tag names unique (which does not guarantee that a tag name will not change), and those can therefore be used as a means to retrieve data elements from the file systematically without relying on a given value always being on the same line of the file.

3.3 Retrieving Files

All files described in this document are available via the Member's MFT Folder. The MFT MiFID Service allows Members to download the transaction reports published by the Exchange. All files described in this document are available via the Member's */mifid/reports/transaction* Folder. The transaction directory contains the most recent generated transaction files. Members that need access to the MiFID MFT Service should complete a MiFID MFT request form.

3.3.1 Historical File Availability

The MFT folder has files available for the last 14 calendar days. Members that need access to files older than 14 calendar days please contact support@theice.com.

3.3.2 Automated File Download

The ICE MFT solution supports automated file download.

4.5 Buyer Id (RTS Field #7)

When the Executing Entity (RTS Field #4) is the Seller, then this field shows the LEI for ICEU. Otherwise, refer to section 4.7 below.

4.6 Seller Id (RTS Field #16)

When the Executing Entity (RTS Field #4) is the Buyer, then this field shows the LEI for ICEU. Otherwise, refer to section 4.7 below.

4.7 IIA Short Code Derivable Fields (Several RTS Fields)

The following are all examples of blocks of data fields that may contain sensitive information, and as such may be shown as blank in the CSV to protect such information. In each of these cases, the applicable IIA Short Code is provided in the CSV:

- Buyer Fields (RTS 22 Fields #7, #9 - #15)
- Seller Fields (RTS 22 Fields #16, #18 - #24)
- Investment Decision Within Firm (RTS 22 Fields #57 - #58)
- Execution Within Firm (RTS 22 Fields #59 - #60)

4.8 Buyer Branch Country (RTS Field #8)

When the Executing Entity Id (RTS Field #4) is the Buyer, and it is different than the Buyer (RTS Field #7) field, then it is populated with the Country for the Executing Entity Id. Otherwise, the field is blank.

4.9 Seller Branch Country (RTS Field #17)

When the Executing Entity Id (RTS Field #4) is the Seller, and it is different than the Seller (RTS Field #16) field, then it is populated with the Country for the Executing Entity Id. Otherwise, the field is blank.

4.10 Transmission of Order Indicator (RTS Field #25)

ICE will always report this value as “false”.

4.11 Transmitting Firm Id for Buyer/Seller (RTS Fields #26 - #27)

These fields are only applicable to MiFID Investment Firms. ICE will always show these fields as blank.

4.12 Quantity/Quantity currency (RTS Fields #30 - #31)

ICE will report all quantity in UNITS and therefore ICE will always show the quantity currency field as blank.

4.13 Derivative Notional Increase/Decrease (RTS Field #32)

This is not applicable for the Transactions provided by ICE. ICE will always show this field as blank.

4.14 Price/Price Currency (RTS Field #33 - #34)

ICE will report all prices in Major currency. The Price field has to be adjusted to major currency when the currency code (RTS Field #34) is adjusted to major currency. ICE will always show the price currency field

as blank for the STIR products because the price on those records are reported as Basis Points instead of monetary.

4.15 Net Amount (RTS Field #35)

This field is not applicable for any ICE products. ICE will always show this field as blank.

4.16 Up-Front Payment/Currency (RTS Fields #38 - #39)

These fields are not applicable for any ICE products. ICE will always show these fields as blank.

4.17 Complex Trade Component Id (RTS Field #40)

ICE will populate this field on strategy trades (e.g. (e.g. spread, composite, etc.)). The purpose of this field is to link the legs of the strategy together in order to have a unique identifier that can be used to link the transactions per side that belongs to the same strategy.

Consider the following example of a basic spread trade:

Order_ID	Side	Market
User1	Buy	Aug/Sep
User2	Sell	Aug
User3	Buy	Sep

In the above example, User1 is the only one truly engaged in a complex trade. ICE will report the following:

Order_ID	Side	Market	Complex Trade Component
User1	Buy	Aug	CompTrade123
User2	Sell	Aug	Null
User3	Buy	Sep	Null
User1	Sell	Sep	CompTrade123

4.18 Populating the Price (Field#33) field on Complex Trades

On all complex trade (ie. strategy, strip, composite, combo) ICE will report the same price on all legs of the complex trade⁸ and when the original order price is not available, ICE will report the trade price on each leg.

⁸ Based on the ESMA guidelines at https://www.esma.europa.eu/sites/default/files/library/2016-1452_guidelines_mifid_ii_transaction_reporting.pdf in section 5.35.9 example 117.

Consider the following Markets for examples:

Market Id	Example ISIN	Description
222452	ISIN_1	Brent Crude Futures - North Sea - Oct17
222451	ISIN_2	Brent Crude Futures - North Sea - Nov17
219705	ISIN_3	Brent Crude Futures - North Sea - Dec17
5066755	N/A	Brent Crude Spr - North Sea - Oct17/Nov17
5066756	N/A	Brent Crude Spr - North Sea - Nov17/Dec17

** Note in the above, strategies don't have ISINs, as they are not considered financial instruments.

Trade Data

Entity	Market Id	Market Description	ISIN(s)	Buy/Sell	Price	Price According to ESMA Guidance (RTS 22 field 33)	Complex Trade Id (RTS 22 field 40)
LEI_1	222452	Oct17	ISIN_1	Buy	50.60	50.60	
LEI_3	222452	Oct17	ISIN_1	Sell	50.60	0.05	ABC
LEI_3	222451	Nov17	ISIN_2	Buy	50.55	0.05	ABC
LEI_4	222451	Nov17	ISIN_2	Sell	50.55	0.10	DEF
LEI_4	219705	Dec17	ISIN_3	Buy	50.45	0.10	DEF
LEI_2	219705	Dec17	ISIN_3	Sell	50.45	50.45	

4.19 Instrument Derivable Fields (RTS Fields #42 - #56)

ICE will provide an ISIN value for the Instrument Id field (RTS Field #41). This value can be used to derive the remaining instrument fields in RTS Fields #42 - #56. As such, these fields will be shown as blank in the file.

4.20 Short Selling Indicator (RTS Field #62)

This field is not applicable for any ICE products. ICE will always show this field as blank.

4.21 OTC Post Trade Indicator (RTS Field #63)

This field is not applicable for any ICE products. ICE will always show this field as blank.

4.22 Securities Financing Transaction (RTS Field #65)

ICE will always report this value as "false".