
Circular 25/028 Modification to Daily MiFIR Transaction Files

Category

Regulatory

Attachments

None

The purpose of this Circular is to advise Members that ICE Futures Europe (the “Exchange”) will be making a small modification to the content of the daily files that it provides to Members which details the transactions they executed on the previous day. The files provide the data fields that are required by the transaction reporting requirements of MiFIR. Within the file, MiFIR requires the financial instrument to be identified, and the Exchange provides the instrument’s ISIN code in field 41. When a transaction is reported with an ISIN that has been separately reported to the reporter’s regulatory authorities there is no need to provide further instrument details (in fields 42 to 56). However, as the UK is no longer in the European Union, UK financial instruments are not reported to European regulatory authorities and a party reporting a transaction in a UK financial instrument to a European regulator needs to provide further information in these additional fields. To assist Members who need this additional information, the Exchange will start populating field 47 which holds the underlying instrument ISIN code where the transaction in question is in a Gilt Future.

This change will come into effect on 30 May 2025.

Please ensure that the appropriate members of staff within your organisation and customers are advised of the content of this Circular.

For more information, please contact:

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