ICE Futures Europe and ICE Endex

MiFID II Position Reporting

August 2017

Version 1.0.

Contents

1 External

Date	Version	Update
17/08/2017	V1.0	Initial Publication

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 level 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 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. 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. Members will be aware of the ESMA recent communication whereby it recognizes that:

1. Investment Firms may not be able to disaggregate end-client's positions; and
2. There is no obligation on non-Investment Firms to provide disaggregated position.

Refer to Q2, Section 4 'Position Reporting' in ESMA Questions and Answers on MiFID II and MiFIR commodity derivatives topics:
https://www.esma.europa.eu/press-news/esma-news/esma-updates-qa-mifid-ii-implementation-0

2.1 Document Purpose

ICE has created this document to supply 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

---

[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)

- How ICE will handle the submitted positions:
  - o Process position records into aggregated positions for each:
    - ISIN
    - LEI
  - o If necessary, communication for amending or cancellation of position record submissions
  - o Final aggregation and formatting of submitted position data to each respective MiFID II regulatory body
    - FCA (UK)
    - AFM (Netherlands)

2.2 ICE MFT

The ICE Managed File Transfer (MFT) will be used to receive inbound ICE XML file submissions from Reporting Entities.

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

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

2.3 ICE Market Oversight

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

The ICE Market Oversight team will monitor submitted position data that includes:
- Reportable Position totals nearing a position limit breach
- Reportable Position totals that have breached a position limit

The ICE Market Oversight team will contact principle owners (or their Member where appropriate) that are nearing or have breached a position limits to discuss further actions needed.

Further detail on position monitoring will follow in due course.

3 Terms

3.1 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.

3.2 Reportable Position ("RP")

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

3.3 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.

3.4 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:
    - o The Market Identifier Code ("**MIC**")
    - o The Commodity Code
    - o The day or month of the expiry of the contract held
- The Option CI will consist of the following values:
    - o The MIC
    - o The Commodity Code
    - o The day or month of the expiry of the contract held
    - o The Put/Call indicator
    - o The Strike Price

3.4.1 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 to 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*

3.4.2 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 number contains 11 alpha numeric values with the 12th value being a Check Sum of the other 11 characters. ESMA will provide REs with CI data. ICE will also provide CI reference data for MiFID II reportable ISINs.

3.5 Positions

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

3.6 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.

3.7 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.

3.8 Contract Position Limits

Contract position limits will be maintained and reviewed by the ICE Market Oversight team. These limits are set to determine if reported SPOT or OTHR contract month positions are nearing or have been exceeded set limits.

3.9 Hedge Exemptions

Certain REs are allowed to carry positions in SPOT and OTHR contract months that exceed CI position limits due to hedge exemptions. These exemptions will be maintained and reviewed by the ICE Market Oversight team.

For clarity, REs 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.

3.10 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

3.11 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   Business Rules for Inbound XML Position File Data Processing

ICE will undertake the following:

4.1   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 5 for XML format and Appendix for XML examples*

4.2   Inbound Position Reporting

4.2.1   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 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 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. 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.

4.2.2   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 System Operations 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.

4.3   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 with no records processed with notification back to the RE on file submission status
      - Some records accepted and some records with errors with notification back to the RE on file submission status
- 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 when a Position Holder no longer has a position in the ISIN and will be processed

4.4   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 (5) years after the initial record submission.

See XML file record examples in the Appendix

4.5   Communication Back to REs

The ICE Market Oversight 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.

4.6   Submission Deadline

The deadline for submitting MiFID II position report to ICE is 14:00 UK time on the first business day following the position date (T+1).

4.7 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

5 Positions XML File

5.1 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.

5.1.1 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

5.1.2 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	-	(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
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

Report Body continued…

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.

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						
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
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

Report Body continued…

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
15	Position Holder Category	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus> /CPRBody/PstinHldrCategory	O	STR (65)	Category of the position holder Must be one of the following enumerated values: • Investment Firm or Credit Institution • Investment Fund • Other Financial Institution • Commercial Undertaking • Operators with compliance obligations under Directive 2003/87/EC	Investment Fund	Not required
16	Email Address of Position Holder	/FinInstrmRptgTradgComPosRpt/ CPR/<Report Status>/CPRBody /PstinHldrCntctEml	R	STR (256)	Email address for notifications of position-related matters	abc@tradea lot.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@trad ealot.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 with a valid email address format

Report Body continued…

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
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/esma70-1861941480-56_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…

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
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. 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…

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
26	Notation of the Position Quantity	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnQtyUoM	R	STR (5)	This field shall be populated with the units used to report the position quantity Valid values: LOTS	LOTS	Must be populated with valid value
27	Notation of the Position Quantity Description	/FinInstrmRptgTradgComPosRpt/ CPR/<ReportStatus>/CPRBody /PstnQtyUoMDesc	O	STR (25)	**Conditional** If 'OTHER' value is used in Field 25, Notation of the Position Quantity, then describe the UoM	-	Not applicable for ICE Products since we trade in LOTS
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
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

6 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

6.1 NEWT - New Position Records

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

6.1.1 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

6.1.2 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

6.1.3 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]).

6.2 AMND - Amend Existing Position Records

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

6.2.1 Match Criteria

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

6.2.2 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

6.2.3 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

File Submission Process continued…

6.3 CANC - Cancel Existing Position Records

6.3.1 Match Criteria

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

6.3.2 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

6.3.3 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

6.4 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*)

6.5 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.

7 Appendix

7.1 Futures XML Example - LEI/Hedge

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

```xml
<Document>
  <FinInstrmRptgTradgComPosRpt>
    <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>
          <PstinHldrCntctEml>gary.trader@123commercialltd.com</PstinHldrCntctEml>
          <ParentPstinHldrCntctEml>risk1trader@123commercialltd.com</ParentPstinHldrCntctEml>
          <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
          <PrntEnt>
            <LEI>ABCDSAYYES2THEREC123</LEI>
          </PrntEnt>
          <ISIN>DE000A0YK504</ISIN>
          <VenProdCde>BPB</VenProdCde>
          <TrdngVenID>IFEU</TrdngVenID>
          <PstnTyp>FUTR</PstnTyp>
          <PstnMtrty>SPOT</PstnMtrty>
          <PstnQty>100</PstnQty>
          <PstnQtyUoM>LOTS</PstnQtyUoM>
          <RiskRdcInd>TRUE</RiskRdcInd>
        <CPRBody>
      </NEWT>
    </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

7.2 Futures XML Example - LEI/SPEC

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

```
<Document>
  <FinInstrmRptgTradgComPosRpt>
   <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>
      <PstinHldrCntctEml>fred.trader@abcltd.com</PstinHldrCntctEml>
      <ParentPstinHldrCntctEml>fred.trader@abcltd.com</ParentPstinHldrCntctEml>
      <PstinHldrIsIdpdtInd>TRUE</PstinHldrIsIdpdtInd>
      <PrntEnt>
       <LEI>ABCDSAYYES2THERECORD</LEI>
      </PrntEnt>
      <ISIN>DE000A0YK504</ISIN>
      <VenProdCde>BPB</VenProdCde>
      <TrdngVenID>IFEU</TrdngVenID>
      <PstnTyp>FUTR</PstnTyp>
      <PstnMtrty>SPOT</PstnMtrty>
      <PstnQty>100</PstnQty>
      <PstnQtyUoM>LOTS</PstnQtyUoM>
      <RiskRdcInd>FALSE</RiskRdcInd>
     <CPRBody>
    </NEWT>
   </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

7.3 Futures XML Example - National ID

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

```xml
<Document>
  <FinInstrmRptgTradgComPosRpt>
   <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>
        <Other>
         <Id>XXXXXX12345AAAA</Id>
         <SchmeNm>
          <Cd>CCPT</Cd>
         </SchmeNm>
        </Other>
       </NationalID>
      </PstnHldr>
      <PstinHldrCntctEml>ted.trader@gmail.com</PstinHldrCntctEml>
      <ParentPstinHldrCntctEml>fred.trader@abcltd.com</ParentPstinHldrCntctEml>
      <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
      <PrntEnt>
       <LEI>XXXXXX12345AAAA</LEI>
      </PrntEnt>
      <ISIN>DE000A0YK504</ISIN>
      <VenProdCde>BPB</VenProdCde>
      <TrdngVenID>IFEU</TrdngVenID>
      <PstnTyp>FUTR</PstnTyp>
      <PstnMtrty>SPOT</PstnMtrty>
      <PstnQty>10</PstnQty>
      <PstnQtyUoM>LOTS</PstnQtyUoM>
      <RiskRdcInd>FALSE</RiskRdcInd>
     <CPRBody>
    </NEWT>
   </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

7.4   Options XML Example

```xml
<Document>
 <FinInstrmRptgTradgComPosRpt>
  <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>
     </PstnHldr>
     <PstinHldrCntctEml>fred.trader@rwe.com</PstinHldrCntctEml>
     <ParentPstinHldrCntctEml>fred.trader@rwe.com</ParentPstinHldrCntctEml>
     <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
     <PrntEnt>
      <LEI>LNIESAYE8YOZQ4HW5299</LEI>
     </PrntEnt>
     <ISIN>DE000A0YK504</ISIN>
     <VenProdCde>BPB</VenProdCde>
     <TrdngVenID>SPEC</TrdngVenID>
     <PstnTyp>FUTR</PstnTyp>
     <PstnMtrty>OTHR</PstnMtrty>
     <PstnQty>-1000</PstnQty>
     <PstnQtyUoM>LOTS</PstnQtyUoM>
     <RiskRdcInd>FALSE</RiskRdcInd>
    <CPRBody>
   </NEWT>
  </CPR>
 </FinInstrmRptgTradgComPosRpt>
</Document>
```

7.5 Amended XML Record

```
<Document>
  <FinInstrmRptgTradgComPosRpt>
   <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>
       <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>SPEC</TrdngVenID>
       <PstnTyp>OPTN</PstnTyp>
       <PstnMtrty>OTHR</PstnMtrty>
       <PstnQty>100</PstnQty>
       <PstnQtyUoM>LOTS</PstnQtyUoM>
       <PstnQtyUoMDesc>MWH</PstnQtyUoMDesc>
       <DeltaPstnQty>-3.34</DeltaPstnQty>
       <RiskRdcInd>FALSE</RiskRdcInd>
      <CPRBody>
    </AMND>
   </CPR>
  </FinInstrmRptgTradgComPosRpt>
</Document>
```

7.6 Cancelled XML Record

```xml
<Document>
 <FinInstrmRptgTradgComPosRpt>
  <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>
     <PstinHldrCntctEml>fred.trader@rwe.com</PstinHldrCntctEml>
     <ParentPstinHldrCntctEml>fred.trader@rwe.com</ParentPstinHldrCntctEml>
     <PstinHldrIsIdpdtInd>FALSE</PstinHldrIsIdpdtInd>
     <PrntEnt>
      <LEI>XXXXXX12345AAAA</LEI>
     </PrntEnt>
     <ISIN>DE000A0YK504</ISIN>
     <VenProdCde>BPB</VenProdCde>
     <TrdngVenID>SPEC</TrdngVenID>
     <PstnTyp>FUTR</PstnTyp>
     <PstnMtrty>OTHR</PstnMtrty>
     <PstnQty>10</PstnQty>
     <PstnQtyUoM>LOTS</PstnQtyUoM>
     <RiskRdcInd>FALSE</RiskRdcInd>
    <CPRBody>
   </NEWT>
  </CPR>
 </FinInstrmRptgTradgComPosRpt>
</Document>
```