CONTENTS

Overview .................................................................................................................................................. 3

1 Identifier Admin ..................................................................................................................................... 4
  1.1 Launching Identifier Admin ............................................................................................................. 4
  1.1.1. From Web ................................................................................................................................. 4
  1.2 Access ............................................................................................................................................... 4
  1.3 Short Codes ....................................................................................................................................... 5
    1.3.1. Viewing ................................................................................................................................... 5
    1.3.2. Adding/Editing .......................................................................................................................... 9
    1.3.3. Reserved Short Code ............................................................................................................... 15
  1.4 Profiles ........................................................................................................................................... 16
    1.4.1. Viewing ................................................................................................................................... 16
    1.4.2. Adding/Editing .......................................................................................................................... 17
  1.5 Assigning Users to Profiles .............................................................................................................. 19
    1.5.1. Assigning Single User to Many Profiles .................................................................................. 19
    1.5.2. Assigning Single Profile to Many Users .................................................................................. 20
  1.6. ICE Block Default Profiles ............................................................................................................ 20
    1.6.1. ICE Block User Profile Default ................................................................................................. 21
    1.6.2. ICE Block Company Profile Default ......................................................................................... 21
  1.7 Bulk Import/Export of Short Codes and Profiles ............................................................................. 22
    1.7.1 Export ....................................................................................................................................... 22
    1.7.2 Import ........................................................................................................................................ 22
    1.7.3 Sample Import Files .................................................................................................................... 25
    1.7.4 Import Jobs tab ............................................................................................................................ 25
  1.8 MFT Support for Bulk Import/Export .............................................................................................. 26
  1.9 Pending Short Codes and Profiles .................................................................................................... 26
    1.9.1. Pending Short Code and Profile Report ..................................................................................... 26
    1.9.2. Pending Short Codes and Profiles in ‘Add’ window ................................................................. 27
    1.9.3. Automated email alerts of Pending Short Codes and Profiles .............................................. 27
  1.10 Profile Limits Per Company .......................................................................................................... 28
  1.11 Short Code/New Order Attribute Scenarios ................................................................................... 28
    1.11.1 Member ..................................................................................................................................... 28
    1.11.2 Non-Member ................................................................................................................................ 29
  1.12 Data Snapshot for Order Record Keeping and Transaction Reporting ......................................... 29
  1.13 Clearing Firm Access ..................................................................................................................... 29
  1.14 Implications to Trading .................................................................................................................. 30
    1.14.1. WebICE ................................................................................................................................... 30
    1.14.2. Fix OS ...................................................................................................................................... 35
    1.14.3 ICE Block ................................................................................................................................ 37
    1.14.4 Trade Registration API (TRAPI) ............................................................................................. 38
    1.14.5 ACE .......................................................................................................................................... 39
### Revision History

<table>
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<tr>
<th>Date</th>
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<tr>
<td>August</td>
<td>1</td>
<td>- Initial Identifier Admin Guide</td>
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<tr>
<td>August</td>
<td>2</td>
<td>- Updated Reserved Short Code 3 from ‘CLIENT’ to ‘NORE’ based on ESMA updated guidance on MIFIR reporting</td>
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<td>September</td>
<td>3</td>
<td>- Added support for Reserved Short Codes 1 / AGGR and 2 / PNAL</td>
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<td>- Updated Algo Tested flag usage</td>
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<td>- Updated fields only applicable to non-MIFID Investment firms</td>
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<tr>
<td>November</td>
<td>4</td>
<td>- Added section for automated email alerts for Pending Short Codes and Profiles</td>
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<td>- Added section for MFT support for bulk upload of .csv files for Short Codes and Profiles</td>
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<td>- Added section for Short Code and Profile limit per Company</td>
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<td>- Updated WebICE and ICEBlock sections to note that they will now support entry of the seven individual fields in addition to the Profile</td>
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<td>- Added section for Short Code and Profile limit per Company</td>
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<td>- Updated WebICE and ICEBlock sections to show the support for entry of the seven individual fields in addition to the Profile</td>
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<td>- Updated ACE section to show new query to allow the user to search deals for Pending Short Codes and Pending Profiles</td>
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<td>December</td>
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<td>- Updated with changes made in December release</td>
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<td>- Updated Short Code section with the following changes:</td>
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<tr>
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<td>- Added optional Label field on Short Code</td>
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<td>- Updated character minimum allowed on Identifier value to be 1 character (vs 4) and updated max length when a ‘Person’ to be 33 (vs 50). Algo max is still 50.</td>
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<td>- Updated restrictions that all alpha characters should always be in CAPS, including those values in the CONCAT</td>
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<td>- Updated that when adding a Client who is a Person, if the CONCAT is used, the Date of Birth in the CONCAT must match the Date of Birth selected in the DOB fields. From the GUI, IIA will automatically create the CONCAT for the user. But from the upload, the CONCAT must always be supplied, and IIA will validate the Date of Births match</td>
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<td>- Added Clearing Firm access section to detail what a Clearing Firm can view/edit</td>
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<td>- Updated WebICE and ICEBlock sections to show the support for entry of the seven individual fields in addition to the Profile</td>
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<td>- Updated ACE section to show new query to allow the user to search deals for Pending Short Codes and Pending Profiles</td>
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<tr>
<td>April</td>
<td>6</td>
<td>- Updates to Person ID Type for new value ‘Not Specified’ that MIFID Investment Firms can leave as-is or update; non-MIFID Investment Firms must choose either CONCAT, National ID or Passport</td>
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<td>- Updates to pending Short Codes/Profile data - will only include “top day” pending codes (from previous day at 1800 ET)</td>
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<td>- Updates to Hide/Unhide Short Codes</td>
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OVERVIEW

ICE’s Identifier Admin is a new application that will allow for the creation of Short Codes for three of the new MiFID II order attributes (Execution within Firm, Investment Decision within Firm and Client).

In addition, the application will allow for the creation of a Profile ID which is a single identifier for all seven of the new MiFID II order attributes (three fields represented by Short Codes and the four additional values for Deal Capacity, DEA Access, Liquidity Provision Activity and Commodity Derivative Indicator). The Profile is an optional order entry method for FIX and WebICE users (individual attributes can be submitted instead).

The Identifier Admin will allow for entry and modification of Short Code and Profile data via the GUI and through a bulk .csv upload. The bulk upload is also be available via MFT.

The Identifier Admin is available as a standalone application accessible via the ICE homepage. It is automatically available to WebICE users with superuser and risk manager permissions, User Admins and can be provisioned for any other user.
1 IDENTIFIER ADMIN

1.1 LAUNCHING IDENTIFIER ADMIN

1.1.1. FROM WEB

From the ICE HOMEPAGE select ICE Identifier Admin from the Login dropdown and enter your ICE ID/password.

Login

[Image of login interface]

1.2 ACCESS

Existing userIDs will be granted access based on the following rules:

- UserIDs with 'risk manager' or 'superuser' market type permissions or UserIDs designated as the company’s ICE Administrator will have ‘edit’ access
  - User with ‘edit’ access will see a semi-hashed version of sensitive data (e.g. *****1234)

- UserIDs without the permissions noted above can also be granted ‘edit’ or ‘view-only’ access by the ICE User Admin group upon request by the company’s ICE Administrator.
  - Users with ‘view-only’ access will see a fully-hashed version of sensitive data (e.g. *********)
1.3 SHORT CODES
The first tab within the Identifier Admin allows users to view, edit and import/export Short Codes.

1.3.1. VIEWING

1.3.1.1. COLUMNS DISPLAYED
All existing Short Codes for the company are displayed when selecting the Short Codes tab. The tab contains the following columns from left to right:

- **Short Code** - User defined value for Short Code (must be an integer; 8 bytes; up to 9,223,722,036,854,775,807)
- **Short Code label** - Optional description of the Short Code only visible within IIA
- **Type** - The type of Short Code (represented by an icon)
  - Execution within Firm (the person or algorithm within the investment firm who is responsible for the execution)
  - Investment Decision within Firm (the person or algorithm within the investment firm who is responsible for the investment decision)
  - Client (the client of the member or participant of the trading venue)
- **Id Type** - The Identifier Type
  - If Execution with Firm, the Identifier Type is a Person or Algo
  - If Investment Decision within Firm, the Identifier Type is a Person or Algo
  - If Client, the Identifier Type is a Legal Entity or Person
- **Person ID Type** - The type of Person Identifier; *applicable only to non-MIFID Investment Firms (MIFID Investment Firms will see this field, but it is optional)*
  - Not Specified - Default value; non-MIFID Investment Firms must update this default value to one of the values described below; MIFID Investment Firms can leave the value 'Not Specified' or update
  - CONCAT - A concatenation of DOB in the format YYYYMMDD, the first five characters of the first name, and the first five characters of the last name. Names shorter than five characters should be appended by # to ensure each CONCAT is always exactly 18 characters (e.g. 19720329STEPHSMITH, 19681230JAY##PATEL, 19800131ROBERBELL#, etc.). All alpha characters must be in all CAPS.
  - Passport
  - National ID
- **Identifier** - The Identifier Value required by the regulator based on the Short Code and Identifier Type
  - If Person, the Person’s Identifier
    - Up to 33 alphanumeric characters allowed. All alpha characters must be in all CAPS.
  - If Algo, the Algo’s Identifier
    - Up to 50 alphanumeric characters allowed. All alpha characters must be in all CAPS.
  - If Legal Entity, a valid Legal Entity Identifier (LEI)
• First Name, Last Name and DOB - Additional data when the Client is a Person; alpha characters only in ALL CAPS, **applicable only to non-MIFID Investment Firms (MIFID Investment Firms will not see these fields)**

• P(person) Country - Required when the Execution within Firm, Investment Decision within Firm or Client are a Person. This represents the person’s country and will be prepended to the Identifier for MIFID transaction reporting

• B(ranch) Country - Additional data when the Execution within Firm or Investment Decision within Firm are a Person. For Investment Decision within Firm, this is the “country of the branch responsible for the person making the investment decision”. For Execution within Firm, this is the “country of the branch supervising the person responsible for the execution”; **applicable only to non-MIFID Investment Firms (MIFID Investment Firms will not see this field)**

• Algo Tested - Indication that the Algo has been tested and certified; required when the Execution within Firm or Investment Decision within Firm are an Algo

• Decision Maker - Optional data relevant when the Short Code Type is Client”; **applicable only to non-MIFID Investment Firms (MIFID Investment Firms will not see this field)**

1.3.1.2. **FILTERING**

There is a global filter in addition to filters on each column within the Short Codes tab.

Global Filter

The global filter is a free-form text box. It is a “contains” filter that will look for any matching characters in any fields.
Column Filters
The filters on each column depend on the contents of the column.

Numeric values (e.g. Short Code) have the following filter criteria:

Columns that contain pre-defined lists (e.g. Short Code Type, Identifier Type, etc.) have a filter that displays the specific values with a checkbox:

Alphanumeric values (e.g. First Name, Last Name, etc.) have the following filter criteria:

1.3.1.3. SORTING
Each column can be sorted in ascending or descending order by clicking to the left of the column label.
1.3.1.4. **HIDING / SHOWING**

Short Codes can be removed from the view by selecting the Hide / Show icon. Moving Short Codes from the Visible to Hidden panel will remove them from the view. Conversely, hidden Short Codes can be made visible again.
1.3.2. ADDING/EDITING

1.3.2.1. EXECUTION WITHIN FIRM OR INVESTMENT DECISION WITHIN FIRM

To add a Short Code for ‘Execution within Firm’ or ‘Investment Decision within Firm’, click the ‘+New’ button.

The ‘Create Shortcode’ window will be displayed in its default state.

Enter the Short Code value and select the appropriate Short Code Type. Short Codes must be unique per Company and per Short Code Type.

Please note that adding a Short Code for ‘Execution with Firm’ or ‘Investment Decision within Firm’ has the same data entry rules and validations. So, if you want to assign the same Short Code value and underlying data to both the ‘Execution within Firm’ and ‘Investment Decision within Firm’, you can select both checkboxes to quickly enter data.
Alternatively, you can simply select only the ‘Execution within Firm’ or ‘Investment Decision within Firm’ checkbox.

For Execution within Firm and Investment Decision within Firm, you must select if the Identifier Type is for an Algo or Person.

If Algo is specified, enter the Algo Identifier (can be up to 50 alphanumeric characters; alpha characters must be in ALL CAPS) and check the ‘Algo Tested’ flag to confirm the Algo has passed conformance testing with the Exchange.
If Person is specified, non-MIFID Investment firms enter the Type of Person Identifier, the Person Identifier and select the corresponding Person Country and Branch Country.

MIFID Investment firms will only be able to enter the Person Id Type (optional), Person Identifier (required) and Person Country (required).

![Create Short Code](image)

Please note that the ‘Person Identifier’ is either a National ID, Passport Number or a CONCAT. The CONCAT is a concatenation of the DOB in the format YYYYMMDD, the first five characters of the first name, and the first five characters of the last name. Names shorter than five characters should be appended by # to ensure each CONCAT is always exactly 18 characters (e.g. 19720329STEPHSMITH, 9681230JAY##PATEL, 19800131ROBERBELL#, etc.). All alpha characters must be in all CAPS.

Each country has a hierarchy of what ‘Person Identifier’ is required so please consult the ESMA guidelines on what your country requires (Section 11, Question 2):


Also, due to the sensitive nature of the ‘Person Identifier’, it will be hashed and encrypted immediately and required to be entered twice to ensure its accuracy. Users with “edit” capabilities will see a “semi-hashed” version of data (i.e. ****1234, only the last 4 characters will be exposed). Users with “view” capabilities will see a “fully hashed” version of the data (i.e. ********, no characters will be exposed). There is no way to ever retrieve or fully view the
original data once entered. You must re-enter the data completely if it needs to be edited or you are unsure of the contents.

### 1.3.2.2. CLIENT

To add a Short Code for Client, click the ‘+New’ button.

Enter the Short Code value and select the appropriate Short Code Type, Client. **Short Codes must be unique per Company and per Short Code Type.**

For Client, you must select if the Identifier Type is for a Legal Entity or Person.

If Legal Entity is specified, a valid Legal Entity Identifier (LEI) must be provided. All LEIs are exactly 20 alphanumeric characters.
If Person is specified, **non-MIFID Investment Firms** enter the Type of Person Identifier, the Identifier, First Name (only alpha characters in all CAPS), Last Name (only alpha characters in all CAPS), Date of Birth and Person Country must be provided.

**MIFID Investment firms** will only be able to enter the Person Id Type (optional), Person Identifier (required) and Person Country (required).

Please note that the ‘Person Identifier’ is either a National ID, Passport Number or a CONCAT. The CONCAT is a concatenation of the DOB in the format YYYYMMDD, the first five characters of the first name, and the first five characters of the last name. Names shorter than five characters should be appended by # to ensure each CONCAT is always exactly 18 characters (e.g. 19720329STEPHSMITH, 9681230JAY##PATEL, 19800131ROBERBELL#, etc.). All alpha characters must be in all CAPS.

Each country has a hierarchy of what ‘Person Identifier’ is required so please consult the ESMA guidelines on what your country requires (Section 11, Question 2):
Also, due to the sensitive nature of the ‘Person Identifier’, it will be hashed and encrypted immediately and required to be entered twice to ensure its accuracy. Users with “edit” capabilities will see a “semi-hashed” version of data (i.e. ****1234, only the last 4 characters will be exposed). Users with “view” capabilities will see a “fully hashed” version of the data (i.e. ********, no characters will be exposed). There is no way to ever retrieve or fully view the original data once entered. You must re-enter the data completely if it needs to be edited or you are unsure of the contents.

**Additional Decision Maker**

For the Short Code type, Client, non-MIFID Investment firms have the optional ability to specify an additional Decision Maker. The rules for the additional Decision Marker are identical to the Client.

When the ‘Additional Decision Maker’ is a Legal Entity, the same data validations for when the Client is a Legal Entity must be followed.
When the ‘Additional Decision Maker’ is a Person, the same data validations for when the Client is a Person must be followed.

1.3.3. RESERVED SHORT CODE

The following Short Codes will be reserved for use by all companies:

- ‘1’ will be reserved for ‘AGGR’ for aggregated orders
  - Applicable to the Client Short Code

- ‘2’ will be reserved for ‘PNAL’ for orders pending allocations
  - Applicable to the Client Short Code

- ‘3’ will be reserved for ‘NORE’ (previously ‘CLIENT’) for DEA Providers
  - Applicable to the Execution within Firm Short Code

They will automatically appear in the Identifier Admin and cannot be edited.
1.4 PROFILES
The second tab within the Identifier Admin allows users to view, edit and import/export Profiles.

1.4.1 VIEWING

1.4.1.1 COLUMNS DISPLAYED
All existing Profiles are displayed when selecting the Profiles tab. The tab contains the following columns from left to right:

- **Profile ID** - User defined value for Short Code (must be an integer; 8 bytes; up to 9,223,372,036,854,775,807)
- **Label** - Optional description of the Profile that will be visible to users in WebICE and ICE Block
- **DE Access** - Direct Electronic Access (whether or not the order is submitted to the trading venue using direct electronic access); ‘True’ or ‘False’
- **Trd Capacity** - Trading Capacity (indication of whether the order submission resulted from the member or participant of the trading venue carrying out matched principal trading (‘MTCH’), dealing on their own account (‘DEAL’), or any other trading capacity (‘AOTC’); dropdown with values ‘DEAL’, ‘MTCH’ and ‘AOTC’
- **LP Activity** - Liquidity Provision Activity (indication as to whether an order is submitted to a trading venue as party of a market making strategy); ‘True’ or ‘False’
- **CD Indicator** - Commodity Derivative Indicator (indication as to whether the transaction in a commodity derivative reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/65/EU); ‘True’ or ‘False’
- **Exec Shortcode** - User must select an existing ‘Execution within Firm’ Short Code.
- **Invest Shortcode** - User must select an existing ‘Investment Decision within Firm’ Short Code if Trading Capacity = DEAL, otherwise optional
- **Client Shortcode** - User must select an existing ‘Client’ Short Code if Trading Capacity = MTCH or AOTC, otherwise disabled

1.4.1.2 FILTERING AND SORTING
All filtering and sorting functionality is the same as described in the Short Codes section.
1.4.2. ADDING/EDITING

To add a Profile, click the ‘+New’ button

To add a Profile, click the ‘+New’ button

The ‘Update Profile’ window will be displayed in its default state.

Enter the Profile ID value. **Profile IDs must be unique per Company.** Optionally enter the Profile Label (which will be visible in webICE/ICE Block) and then check or select all remaining fields. As noted above, Investment Decision Within Firm is only required when Trading Capacity = Deal, and Client Identification Code is only required when Trading Capacity = MTCH or AOTC.
To select an existing Short Code in the Execution, Investment and Client fields, you can click the dropdown which will display a table of all existing Short Codes of that Short Code Type. You can also enter a value in the dropdown to find all Short Codes containing the value entered.

Please note that MiFID Profiles cannot be deactivated or deleted.
1.5 ASSIGNING USERS TO PROFILES
Profiles can be assigned to userIDs from the Users and Profiles tabs. In order to enter orders in MiFID eligible markets in WebICE, a userID must have a Profile assigned to it.

1.5.1. ASSIGNING SINGLE USER TO MANY PROFILES
To assign a single UserID to one or more Profiles, click on the Users tab.

Highlight the userID to add Profiles to and click the ‘Assign Profiles’ button or click the link under the Profiles column.

The ‘Edit Profile Permission’ window will be opened.

Select one to many Profiles using the Control or Shift keys, and then use the arrow buttons to assign Profiles to the UserID.

Click Save when done.
1.5.2. ASSIGNING SINGLE PROFILE TO MANY USERS

To assign a single Profile to one or more UserIDs, click on the Profiles tab.

Highlight the Profile to add UserIDs to and click the link under the Users column.

The ‘Edit Profile Permission’ window will be opened.

Select one to many UserIDs using the Control or Shift keys, and then use the arrow buttons to assign UserIDs to the Profile.

Click Save when done.

1.6. ICE BLOCK DEFAULT PROFILES

In ICE Block, a Broker can optionally select a Compliance Profile when entering an off-exchange trade. If the Broker does not select a Compliance Profile, the trade will be accepted, and the Member/DEA Client will have opportunity to add a Compliance Profile intraday via the WebICE Deal Book.

However, if no Compliance Profile is added by end of day, the Exchange will use the following hierarchy to assign a Compliance Profile to the off-exchange trade if the Exchange is responsible for reporting the trade:

- DEA User’s ICE Block Default Compliance Profile; otherwise,
- DEA User’s Company’s ICE Block Default Compliance Profile; otherwise,
- Member Company’s ICE Block Default Compliance Profile.
- If no Compliance Profile is found, the trade will be quarantined and not sent to the appropriate regulator until corrected.

Both the User and Company ICE Block Default Profiles are setup in IIA as described below.
### 1.6.1.  ICE BLOCK USER PROFILE DEFAULT

The UserID ICE Block Default Profile can be added from the Users tab. Select a UserID and click the ‘Assign Profiles’ button.

The ‘ICE Block Default’ dropdown is at the top of the window and contains all Profiles. One can be optionally assigned to a UserID as the ICE Block Default. It will be used by the Exchange in MIFID Transaction Reporting when a Broker does not enter a Compliance Profile on an off-exchange trade for that user.

### 1.6.2.  ICE BLOCK COMPANY PROFILE DEFAULT

The Company ICE Block Default Profile can be added from the Profiles tab. It has a Profile ID of 1 and a Profile label 'ICE Block Default'.

A warning will be displayed until the default is created and saved.

Once saved, the ICE Block Company Default could be assigned to userIDs for use via webICE (i.e. it will function like any other Profile), but as noted above, its main purpose is to be used by the Exchange in MIFID Transaction Reporting when a Broker does not enter a Compliance Profile on an off-exchange trade for the user and when the user does not have an ICE Block Default assigned to his UserID.
1.7 BULK IMPORT/EXPORT OF SHORT CODES AND PROFILES

1.7.1 EXPORT

Short Code data and Profile data can be exported by clicking the export icon on the tool bar.

- The format of the export is a .csv file
- Short Code and Profile data can both be exported
- When data is exported, any sensitive data (displayed in a “hashed” mode, i.e. ****1234 or ******) will be exported as hashed.
- The export is in the same format in which the import is expected (except sensitive data must be imported in its true state, i.e. not hashed)

1.7.2 IMPORT

Short Code data and Profile data can be imported via a .csv file by clicking the import icon on the tool bar.

- The format of the import is a .csv file
- The template is the same format as the export
- Short Codes and Profile data can be imported
- All imports are add or update. So, if a Short Code is not found, it will be added. If an existing Short Code is found, it will be updated.
- Import validations will mirror those in the GUI
- Error Handling
  - When the file is imported, there will be GUI interaction to walk a user through any errors
  - Additions will be highlighted in green
  - Updates will be highlighted in yellow
  - Any imported rows that have errors will be noted with a red exclamation point and hovering over the exclamation point will detail the error
  - Users can fix individual errors though the GUI or discard imported rows with errors
There are buttons to ‘Save all valid rows’, ‘Discard rows with errors’, and ‘Discard all rows’

**Below is a sample import workflow for a non-MIFID Investment Firm** (MIFID Investment Firms do not have to supply additional ‘Person’ data as detailed in earlier sections and the csv import/export will not include these fields for MIFID Investment Firms).

To start the import process, click the Import icon to open the Import dialogue.

Click the ‘Choose File’ button to find your import .csv file on your network. After choosing the file, click the Open button.

The .csv file imported contained the following data so the expected results were:

- **Row 2** - Update with error because Identifier missing (also changed Person and Branch Country to Germany)
- **Row 3** - Successful update of Identifier (ALGOCRUDE TO ALGOCRUDEUPDATE)
- **Row 4** - Successful update of Identifier (ALGOSPREAD TO ALGOSPREADUPDATE)
- **Row 5** - Successful addition of Execution within Firm Short Code ‘999’
- **Row 6** - Successful addition of Investment within Firm Short Code ‘888’
- **Row 7** - Addition with error because LEI is not 20 characters (LEITOOSHORT)
- Row 8 - Successful addition of Client Short Code ‘666’
- Row 9 - Addition with error because Date of Birth missing

After importing the file, the updated rows are shown with a yellow status, and the additions are shown with a green status.

Hovering over each exclamation point, the errors are detailed.

*Date of Birth is missing:*

*LEI123 is not 20 characters long:*
**Identifier is missing:**

![Table showing identifier missing](image)

You can update each row directly in the GUI, or the icons on the tool bar allow a user to:

- Save all valid rows
- Discard all rows with errors
- Discard all rows

### 1.7.3 SAMPLE IMPORT FILES

Short Code .csv sample files for MiFID Investment firms:

[https://community.theice.com/docs/DOC-22221](https://community.theice.com/docs/DOC-22221)

Short Code .csv sample files for non-MiFID Investment firms:

[https://community.theice.com/docs/DOC-21660](https://community.theice.com/docs/DOC-21660)

Profile .csv sample file for MiFID/non-MiFID Investment firms:

[https://community.theice.com/docs/DOC-22063](https://community.theice.com/docs/DOC-22063)

### 1.7.4 IMPORT JOBS TAB

The Import Jobs tab will display the details of all imports via SFTP. A separate User Guide and SFTP Request Form are available on ICE Community and referenced in the next section.
1.8 MFT SUPPORT FOR BULK IMPORT/EXPORT

IIA also supports the ability to upload the Short Code and Profile .csv files that can already be uploaded via the application to also be uploaded via MFT.

Firms that request MFT access for IIA will have a userID that will be defaulted in their company’s root data folder or a root folder with access to individual company folders in the case where the userID is provisioned to multiple child companies.

Overview of MFT process

- Customer must submit comma delimited .csv files in the same format as if uploaded via IIA
- MFT will move files to be processed by IIA and immediately delete the file from the customer’s folder
- IIA will process the files and generate .success and .error file receipts
- MFT will move .success and .failure files to the customer’s respective /receipts folder
- Success files will contain all successful rows
- Error files will contain all errors for each failed row
- These files will be purged after 15 days


Request Form for IIA upload via MFT: https://community.theice.com/docs/DOC-22223

1.9 PENDING SHORT CODES AND PROFILES

Pending Short Codes and Profiles are those that have been submitted on orders but not yet registered in the ICE Identifier Admin. All codes must be registered in the ICE Identifier Admin prior to the nightly maintenance window so that daily regulatory reporting can be completed.

1.9.1. PENDING SHORT CODE AND PROFILE REPORT

In order to assist companies in identifying their pending Short Codes and Profiles, under the Reports file menu, there will be a report for ’Pending Short Codes’ and ’Pending Profiles’. This report shows all pending data entered from the previous day at 1800 ET.
1.9.2. PENDING SHORT CODES AND PROFILES IN ‘ADD’ WINDOW

Additionally, when you add a new Short Code or Profile, the Short Code and Profile fields will be dropdowns that contain any Short Codes or Profiles submitted from the previous day at 1800 ET that have not yet been registered.

1.9.3. AUTOMATED EMAIL ALERTS OF PENDING SHORT CODES AND PROFILES

IIA users will have the ability to register email addresses that they want the pending Short Code and Profile email notifications to be sent to. The email will contain a summary of pending data for all child companies associated to that email address. That is, the number of pending Profiles and the number of each type of Pending Shorts codes from the previous day at 1800 ET will be included.

The email will be run six times daily, Monday through Friday:

- 0200 ET
- 0700 ET
- 1200 ET
- 1700 ET
- 1800 ET
- 2100 ET
1.10 PROFILE LIMITS PER COMPANY

Each company will be limited to creating no more than 10,000 Profiles. If you feel that your company needs more Profiles, please reach out to the ICE Help Desk so we can discuss your specific situation.

1.11 SHORT CODE/NEW ORDER ATTRIBUTE SCENARIOS

1.11.1 MEMBER

All Exchange Members are required to set up Short Codes for their Algos, Traders and Clients within IIA. Clients of Exchange Members are identified by LEI if a legal entity or a Personal Identifier if an individual. Exchange Members have two scenarios for the additional MIFID data needed on an order:

Member executing non-DEA Client business
  - DEA flag = N
  - Trading capacity = AOTC
  - Liquidity Provision flag = Y/N
  - Commodity Derivatives Indicator = Y/N
  - Execution decision short code = Algo code or Trader info
  - Investment decision short code = (blank) if client made decision/Algo code or Trader info
  - Client short code = Client LEI

Member executing House business
  - DEA flag = N
  - Trading capacity = DEAL
  - Liquidity Provision flag = Y/N
  - Commodity Derivatives Indicator = Y/N
  - Execution decision short code = Algo code or Trader info
  - Investment decision short code = Algo code or Trader info
  - Client short code = LEI of Member (exchange will default so not necessary to supply)
1.11.2 NON-MEMBER
Non-Members (working together with their Member) will have minimal setup within IIA.

- Non-Members/DEA users provide the order attributes from the perspective of their Member
- Non-Members/DEA users only need to setup one Short Code for ‘Client Identification Code’ that contains their company’s LEI (no trader personal information is required)
- The Short Code for ‘Execution within Firm’ is always the reserved Short Code 3 (which represents ‘NORE’)
- The Short Code for ‘Investment Decision within Firm’ is not applicable

Therefore, Non-Members have one scenario for the additional MiFID data needed on an order:

- DEA flag = Y
- Trading capacity = AOTC
- Liquidity Provision flag = Y/N
- Commodity Derivatives Indicator = Y/N
- Execution decision short code = NORE (reserved Short Code already created for each company)
- Investment decision short code = (blank)
- Client short code = LEI of the DEA user

1.12 DATA SNAPSHOT FOR ORDER RECORD KEEPING AND TRANSACTION REPORTING

The underlying data behind a Short Code or the Profile ID can be changed throughout the day; however, the underlying data will be “snapshot” at the start of the nightly maintenance window, and all order and trade records that reference those Short Codes and Profiles will reference that “snapshot” for the day’s MiFID reporting obligations.

1.13 CLEARING FIRM ACCESS

When a Clearing Firm user logs into IIA, he can use the Company dropdown in the upper right-hand corner to switch the view to:

- Companies that the Clearing Firm has created
- Companies that are Customers of the Clearing Firm (i.e. Clearing Firm has issued a system managed Clearing Account to the company or the Clearing Firm is the Default Clearer for the company)

Customers appear first in alphabetical order and are pre-pended with an * asterisk. Companies that have been created by the Clearing Firm appear after the Customers, also in alphabetical order.

The access of the Clearing Firm userID (view or edit) applies the same to all Companies in the dropdown. Clearing Firm users will only be able to view Short Codes entered directly by the Companies or entered by their Clearing Firm. They will not be able to view Short Codes entered by other Clearing Firms.
1.14 IMPLICATIONS TO TRADING

1.14.1. WEBICE

In WebICE, a new dropdown, Compliance Profile, has been added to the Order Entry screens. All Profiles associated to a userID via IIA as previously described in this document will be displayed in this dropdown. In addition, the user can enter the seven MiFID related data points directly clicking the ‘+’ icon next to the Compliance Profile dropdown which opens a new window. Users can save ‘named combinations’ of the seven MiFID data points, and these ‘named combinations’ will also appear in the Compliance Profile dropdown along with Profiles from IIA.

Users cannot enter an order in a MiFID eligible market unless they select a valid Profile from IIA, a ‘named combination’ or enter the seven data points directly.

To walk through the impact, below is a screenshot of the new Compliance Profile dropdown of a userID that has three Profiles assigned to his userID from IIA.
The user can click the ‘+’ icon to deploy the ‘Create MIFID Profile’ window to enter the seven MIFID data attributes directly as well.
Once the user has entered the data, the user has the option to ‘name’ the set of attributes using the ‘Save As’ checkbox. In the example below, the user has entered ‘Customer 4444’ as the name.

Clicking apply will save the ‘named combination’ and return the user to the Order Entry screen with ‘Customer 4444’ selected as the Compliance Profile. *Please note that if the combination is not named/saved, it will simply appear as a concatenated string of data in the Compliance Profile dropdown (e.g. AOTC | 1111 | 0 | 4444).*
Once the data points have been given a ‘name’, the name will appear on the left-hand side of the ‘Create MIFID Profile’ window and can be edited.

Please note that Profiles created via IIA cannot be edited. They will not have a ‘x’ button to delete nor can any of the data points be changed. However, the user can select an IIA Profile to see the seven individual data points (and the user could even use that data as a template to save another ‘named combination’ if so desired).

All ‘named combinations’ will appear in the Compliance Profile dropdown on the webICE Order Entry windows along with the Profiles created in IIA. ‘Named combinations’ appear first followed by Profiles created in IIA.
A default Profile or a default ‘named combination’ can be assigned per Portfolio by right-clicking the Portfolio, selecting ‘Select Compliance Profiles’ and then choosing a value from the ‘Default’ dropdown.

The ‘Create MIFID Profile’ window can also be deployed from the Portfolio by clicking the ‘+’ button to add/edit/delete ‘named combinations’.

Once a Portfolio default is save, that Profile will automatically appear as selected in the new ‘Compliance Profile’ dropdown, but the user can always choose a different Profile (or enter new data directly by clicking the ‘+’ icon).

Additionally, a ‘Compliance Profile’ column has been added to the Orders and Deals tabs within WebICE. Compliance Profiles, ‘named combinations’ or new data altogether can be updated on orders or trades by selecting a new value or selecting ‘New’ and entering new data from the ‘Create MIFID Profile’ window deployed (same as from the Order Entry screens and the Profile default).

Orders tab view of Compliance Profile
Deals tab view of Compliance Profile

### 1.14.2. FIX OS

<table>
<thead>
<tr>
<th>Tag#</th>
<th>Tag Name</th>
<th>Validation Condition</th>
<th>Valid Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>9700</td>
<td>DirectElectronicAccess</td>
<td>Required when 9707 is not provided</td>
<td>1- True / 0-False</td>
</tr>
<tr>
<td>9701</td>
<td>TradingCapacity</td>
<td>Required when 9707 is not provided</td>
<td>0-DEAL/ 1-MTCH/2-AOTC</td>
</tr>
<tr>
<td>9702</td>
<td>LiquidityProvision</td>
<td>Required when 9707 is not provided</td>
<td>1- True / 0-False</td>
</tr>
<tr>
<td>9703</td>
<td>CommodityDerivIndicator</td>
<td>Optional</td>
<td>1- True / 0-False</td>
</tr>
<tr>
<td>9704</td>
<td>InvestmentDecision</td>
<td>Required when 9707 is not provided &amp; if 9701(Trading Capacity) = 0</td>
<td>8-byte Integer (Short code from the ICE Identifier Admin); Industry reserved Short Codes 1 (AGGR), 2 (PNAL) and 3 (NORE) are not applicable so should not be sent</td>
</tr>
<tr>
<td>9705</td>
<td>ExecutionDecision</td>
<td>Required when 9707 is not provided</td>
<td>8-byte Integer (Short code from the ICE Identifier Admin); Industry reserved Short Codes 1 (AGGR) and 2 (PNAL) are not applicable so should not be sent; Short Code 3 (NORE) IS supported</td>
</tr>
</tbody>
</table>
9706  |  ClientIDCode  |  Required when 9707 is not provided & if 9701(Trading Capacity) = ‘1’ or ‘2’  |  8-byte Integer (Short code from the ICE Identifier Admin); Industry reserved Short Codes 1 (AGGR) and 2 (PNAL) are supported; Short Code 3 (NORE) is not applicable and should not be sent  |
9707  |  MiFIDID  |  Required if Tags 9700-9706 are not present  |  8 byte integer (MiFID Profile ID from the ICE Identifier Admin)  |

FIX users can send the seven individual MiFID values (tag 9700-9706) on order and mass quote messages, or FIX users can send the single value (tag 9707) value on order and mass quote messages. Tag 9707 is the Profile described in previous sections in this document that represents a predefined combination of the seven MiFID values.

In addition to sending data in on orders, FIX users can set default MiFID values on Trader Logon (these values will be used for all orders for the session).

The FIX messages below require the new tags when the market is ‘MiFID Eligible’. If the validations are not met, the order will be rejected.

- 35 = D, New Order Single
- 35 = G, Cancel Replace Order (Values should be updated on the order in case of a change)
- 35 = J, Allocation
- 35 = i, Mass Quote (One set of values for the whole Quote)
- 35 = s, Crossing Order (Values should be present for both sides)
- 35 = CG or UCG, Trader Login (Default values for the trader)

Other key FIX OS points:

- If the market is not ‘MiFID Eligible’, there will be no MiFID validations performed, and the values will not be echoed out on FIX TC or FIX POF
- Tags 9700-9706 are not needed on order messages if defaults are provided at Logon
- MiFID tags on the order will take precedence over the default values sent at Logon
- If a Trader provides all or a subset of the seven individual tags (9700-9706) and a MiFID ID (9707), the MiFID ID (9707) will take precedence
1.14.3 ICE BLOCK

In ICE Block, a new dropdown, ‘Compliance Profile’, has been added to the trade ticket. Once a Company and User have been selected, the Profiles associated to that userID from IIA will be displayed (as previously described in this document). In addition to the Compliance Profile dropdown, clicking the + sign next to the Compliance Profile opens a window that will allow the user to enter the seven data points directly.

The ICE Block user may optionally select a Profile or enter the seven data points when entering an off-exchange trade. Please note if the ICE Block user is entering an RFC, the Profile or seven data points will be required because the RFC generates an order which the Exchange is responsible for reporting.

The Compliance Profile dropdown is highlighted below:
The ‘Create MIFID Profile’ to enter the seven data points directly is shown below. It is accessed by clicking the + next to the Compliance Profile dropdown. It functions exactly like the same window in WebICE as described previously:

1.14.4 TRADE REGISTRATION API (TRAPI)
TRAPI Clients can optionally provide the MiFID data on trade registration. However, if they do provide the MiFID data, only a valid Profile ID that has been created and associated to the UserID in IIA will be accepted. If an invalid Profile ID is supplied, the trade will be rejected.
1.14.5 ACE

A ‘Compliance Profile’ column has been added to the Orders and Deals tabs within ACE.

Orders - Compliance Profile
Clicking on the link in the Compliance Profile column for a specific order will return the seven MiFID data points associated to the order.

Deals - Compliance Profile
Clicking on the link in the Orig or Taker Compliance Profile columns for a specific deal will return the seven MiFID data points associated to the deal. There is both an “orig” and “taker” column for each side of the deal, and as with other data, the user will only see data from his side of the deal.
**Deals tab - Pending Short Code/Profiles query**

Additionally on the Deals tab, the user can select the ‘Show Deals with Pending Short Codes and Profiles Only’ checkbox to view trades with Pending Short Codes and Profiles.

Pending Short Codes and Profiles are those that have been submitted on orders but not yet registered in IIA. Pending Short Codes and Profiles need to be registered in IIA by the end of the day for reporting purposes.
When using this option, the user should also add the new eight columns to view what the actual Pending Data’s values are:

- TakerPendingClShortCode (Client Short Code)
- TakerPendingEFShortCode (Execution Within Firm Short Code)
- TakerPendingIDMShortCode (Investment Decision Maker Short Code)
- TakerPendingProfileID (Profile ID)
- OrigPendingClShortCode (Client Short Code)
- OrigPendingEFShortCode (Execution Within Firm Short Code)
- OrigPendingIDMShortCode (Investment Decision Maker Short Code)
- OrigPendingProfileID (Profile ID)