

## CIRCULAR

29 DECEMBER 2017

**CIRCULAR 17/231**

### **MIFIR TRANSACTION REPORTING: COLLECTION OF DATA RELATING TO ORDERS AND TRANSACTIONS**

#### **CATEGORY**

Trading

#### **ATTACHMENTS**

None

Further to Circulars 17/125 and 17/168 and pursuant to EU Regulation 600/2016 (MiFIR), ICE Futures Europe (“the Exchange”) shall as of 3 January 2018 (the “Go-Live Date”):

- record and keep at the disposal of its National Competent Authority data relating to all orders in financial instruments which are advertised through its systems (Article 25(2));
- report transactions in financial instruments traded on its platform which are executed through its systems by firms that are not themselves subject to MiFIR transaction reporting obligations (Article 26(5)).

**Members and market participants are required to provide the following additional data to support MiFIR transaction reporting to the Exchange through the ICE Identifier Admin application (“IIA”) ahead of the Go-Live Date: (i) Execution within firm, (ii) Investment decision within firm and (iii) Client Identification Code; (iv) Commodity Derivative Indicator; (v) MiFID Trading Capacity; (vi) Direct Electronic Access Indicator and (vii) Liquidity Provision Indicator.**

Further to the recent ESMA Statement on Legal Entity Identifier (“LEI”) Implementation<sup>1</sup> and subject to the conditions set out below, the Exchange will for a short period of time and until further notice:

- continue to accept orders for which this additional data has not been provided by Members and market participants as of the Go-Live Date; and
- retain Good-Till-Cancel (“GTC”) orders for which this additional data has not been provided by Members and market participants as of the Go-Live Date.

**Members should ensure that their clients have applied for or have granted permission to the Member to apply on their behalf for a LEI and must be able to demonstrate to the Exchange’s satisfaction that they have done so. Members should also ensure that from Wednesday 03 January new clients are setup with a LEI before trading commences.**

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<sup>1</sup> ESMA Statement on LEI Implementation available at <https://www.esma.europa.eu/press-news/esma-news/esma-issues-statement-lei-implementation-under-mifid-ii>

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## CIRCULAR

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

Signed:



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Head of Regulation

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