

**NOTICE**

July 2, 2008

**Category(ies):**  
Trading / Systems**Attachments:**  
Memo of May 6, 2008**Summary of content**

Details of FIX tag regulatory requirements regarding trader identification

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[www.theice.com/rss.jhtml](http://www.theice.com/rss.jhtml)**Trader Identification:  
FIX tag regulatory requirements**

As noted in the attached memo of May 6, 2008, all firms are required to submit information in the three FIX tags designated for this purpose. These are tags 115, 116, and 144. Each of these tags contains two data elements, separated by the "pipe" character, and summarized below:

Tag 115 left – Routing Member ID. Represents the order routing company, if more than one level of order routing occurs. Otherwise, duplicate value from Tag 115 right.

Tag 115 right – Authorized Member ID. Represents the originating company (the company entering the order).

Tag 116 left – Routing Trader ID. Represents the order routing trader, if more than one level of order routing occurs. Otherwise, duplicate value from Tag 116 right.

Tag 116 right – Authorized Trader ID. Represents the originating trader (the trader entering the order).

Tag 144 left – Routing Group ID. Represents the ISV or DAU, including the name of the software vendor.

Tag 144 right – Authorized Group ID. Represents the originating desk or group (for example, the Chicago office of the company).

The specific requirements for these tags vary, depending on whether the order is being placed in the OTC market or the exchange-traded market. Where the same ICE login is being used for both OTC and exchange-traded markets, the OTC requirements take precedence.

Examples of FIX tag population can be found on subsequent pages of this memo. Questions on this matter should be directed to the regulatory contact at the ICE exchange in question. These individuals are:

|                     |                |
|---------------------|----------------|
| ICE Futures Europe: | Michael Sayers |
| ICE Futures U.S.:   | Mark Fabian    |
| ICE Futures Canada: | Steve Teller   |
| ICE OTC:            | Terry Porter   |

Questions from ISVs / DAUs on programming these FIX tags should be directed to Nathan Riley.

## Examples

### FIX tag examples

#### Example 1 – Employee of clearing FCM, not trading OTC

Trader: John Smith

Company: ABC Futures Inc., Winnipeg office  
- FCM Clearing Participant  
- Member mnemonic 222  
- Clearing member mnemonic 222

System used: GL Trade

ICE login ID: abcgl-fx

Expected values in FIX tags, regardless of client identity:

|                                      |   |
|--------------------------------------|---|
| Routing Member ID (Tag 115 left)     | <i>Flexible - any code or value that identifies ABC Futures Inc.</i>  |
| Authorized Member ID (Tag 115 right) | <i>As above</i>   |
| Routing Trader ID (Tag 116 left)     | <i>Unique trader ID or code for John Smith</i>  |
| Authorized Trader ID (Tag 116 right) | <i>As above</i>   |
| Routing Group ID (Tag 144 left)      | <i>ISV-GLTrade or something similar.</i>  |
| Authorized Group ID (Tag 144 right)  | <i>Flexible – could be a code or value that identifies the office or workgroup to which John Smith belongs.</i> |

#### Example 2 – Employee of clearing FCM, trading OTC

Trader: John Smith

Company: ABC Futures Inc., Winnipeg office  
- FCM Clearing Participant  
- Member mnemonic 222  
- Clearing member mnemonic 222

System used: GL Trade

ICE login ID: abcgl-fx

Client: Bill Driller, Big Oil Co.

Expected values in FIX tags:

|                                  |  |
|----------------------------------|--|
| Routing Member ID (Tag 115 left) | <i>Flexible - any code or value that identifies ABC Futures Inc.</i> |
|----------------------------------|--|

|                                      |   |
|--------------------------------------|---|
| Authorized Member ID (Tag 115 right) | <i>Unique identifier for Big Oil Co.</i>  |
| Routing Trader ID (Tag 116 left)     | <i>Unique trader ID or code for Bill Driller</i>  |
| Authorized Trader ID (Tag 116 right) | <i>Unique identifier for John Smith.</i>  |
| Routing Group ID (Tag 144 left)      | <i>ISV-GLTrade or something similar.</i>  |
| Authorized Group ID (Tag 144 right)  | <i>Flexible – could be a code or value that identifies the office or workgroup to which John Smith belongs.</i> |

Example 3 - Independent (local) trader; not trading OTC

Trader: Tom Jones

Company: Independent. Uses TT system supplied by ABC Futures Inc..

- Member mnemonic 222
- Clearing member mnemonic 222

System used: TT

ICE login ID: abcfixtt-c

Expected values in FIX tags, regardless of client identity:

|                                      |   |
|--------------------------------------|---|
| Routing Member ID (Tag 115 left)     | <i>Flexible - any code or value that identifies ABC Futures Inc.</i>            |
| Authorized Member ID (Tag 115 right) | <i>As above</i>   |
| Routing Trader ID (Tag 116 left)     | <i>Unique trader ID or code for Tom Jones</i>                                   |
| Authorized Trader ID (Tag 116 right) | <i>As above</i>   |
| Routing Group ID (Tag 144 left)      | <i>ISV-TT or something similar.</i>   |
| Authorized Group ID (Tag 144 right)  | <i>Flexible – could be a code or value noting that Jones is an independent.</i> |

Example 4 – Employee of non-clearing FCM, not trading OTC

Trader: Bob Loblaw

Company: XYZ Commodities

- FCM, non-clearing

- Member mnemonic 456
- Clearing member mnemonic 222 (ABC Futures Inc.)

System used: TT

ICE login ID: xyztt-fx

Expected values in FIX tags:

|                                      |  |
|--------------------------------------|--|
| Routing Member ID (Tag 115 left)     | <i>Flexible - any code or value that identifies ABC Futures Inc. or XYZ Commodities</i>                    |
| Authorized Member ID (Tag 115 right) | <i>Flexible - any code or value that identifies XYZ Commodities</i>  |
| Routing Trader ID (Tag 116 left)     | <i>Unique trader ID or code for Bob Loblaw</i>   |
| Authorized Trader ID (Tag 116 right) | <i>As above</i>  |
| Routing Group ID (Tag 144 left)      | <i>ISV-TT or something similar.</i>  |
| Authorized Group ID (Tag 144 right)  | <i>Flexible – could be a code or value that identifies the office of ABC that handles the XYZ account.</i> |

Example 5 - Employee of non-clearing FCM, trading OTC

Trader: Bob Loblaw

Company: XYZ Commodities

- FCM, non-clearing
- Member mnemonic 456
- Clearing member mnemonic 222 (ABC Futures Inc.)

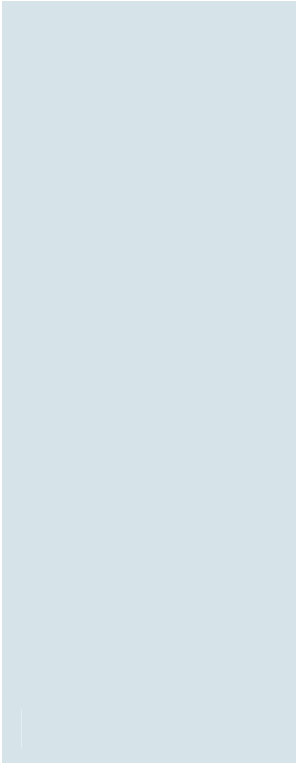
System used: TT

ICE login ID: xyztt-fx

Client: Bill Driller, Big Oil Co.

Expected values in FIX tags:

|                                      |   |
|--------------------------------------|---|
| Routing Member ID (Tag 115 left)     | <i>Flexible - any code or value that identifies ABC Futures Inc. or XYZ Commodities</i> |
| Authorized Member ID (Tag 115 right) | <i>Unique code for Big Oil</i>  |



|                                      |   |
|--------------------------------------|---|
|                                      | Co.   |
| Routing Trader ID (Tag 116 left)     | <i>Unique code for Bill Driller</i>   |
| Authorized Trader ID (Tag 116 right) | <i>Unique trader ID or code for Bob Loblaw</i>  |
| Routing Group ID (Tag 144 left)      | <i>ISV-TT or something similar.</i>   |
| Authorized Group ID (Tag 144 right)  | <i>Flexible – could be a code or value that identifies the office of ABC that handles the XYZ account, or the office of XYZ that handles the Big Oil account.</i> |



May 6, 2008

## Regulatory Tags Conformance

For regulatory purposes **ALL** firms are required to submit properly formed information in the previously mentioned FIX regulatory tags (115, 116, and tag 144). These tags have been supported in the FIX Specification since March 2007, and all ISV and DAU contacts were notified earlier this year of the need to comply by scheduling a mini conformance test for these tags by April 30 2008. Most ISVs and DAUs have already implemented the change and passed conformance. All Firms must have this in place and be passing in information for these tags on **ALL** orders sent via the exchange's FIX Order Routing interface by August 1, 2008. **Order routing access to the platform will be disabled for ids that do not comply after the August 1, 2008 deadline.**

### Exchanges / Markets Affected

- ICE Futures US
- ICE Futures Europe
- ICE Futures Canada
- ICE Inc. OTC

*Excerpt from ICE FIX Specification:*

#### Required Regulatory Tags:

**The following tags are required for regulatory reporting purposes.** The values in these fields are free-form text fields and not provided or configured by the exchange. Clients should populate these tags based on their trading setup and the guidelines provided below. The values in the tags are "|" delimited.

- OnBehalfOfCompID (tag 115): Assigned value used to identify firm originating message
  - Guidelines for populating: Tag 115=<ORMBR>|<DTMBR>, where <ORMBR> is the order routing member; if more than one level of order routing occurs, then <DTMBR> is the originating firm identifier else populate <DTMBR> with the same value of <ORMBR> and the values must be separated with a pipe "|"
- OnBehalfOfSubID (tag 116): Assigned value used to identify specific message originator
  - Guidelines for populating: Tag 116=<ORTRD>|<DTTRD>, where <ORTRD> is the order routing trader; if more than one level of order routing occurs, then <DTTRD> is the originating trader identifier else populate <DTTRD> with the same value of <ORTRD> and the values must be separated with a pipe "|"
- OnBehalfOfLocationID (tag 144): Assigned value used to identify specific message originator's location (i.e., group, desk, trader, location, etc.)
  - Guidelines for populating: Tag 144=<ORGRP>|<DTGRP>, where <DTGRP> is the originating group, desk, etc. identifier; the value of <ORGRP> should be defined as "DAU" for direct access users using their own proprietary software or "ISV-<Vendor>" for users using independent software vendors where <Vendor> is the name or abbreviation of the ISV; the values must be separated with a pipe "|"

#### Examples:

*1 Level of Routing: John Doe from Firm XYZ on OTCDesk using proprietary system*  
115=XYZ:XYZ, 116=jdoe:jdoe, 144=DAU|OTCDesk

If you are an ISV or are a firm that has built your own custom application and have not conformed for these tags, you need to contact the ICE Conformance Team at [conformancesupport@theice.com](mailto:conformancesupport@theice.com) to schedule a mini-conformance.

If you are using an application and are not sure that you are passing in the required information on orders that you route to the ICE exchange, feel free to contact either of the below contacts for verification.

Nathaniel Riley, Jr.  
Telephone: 770.738.2111  
Email: [nathaniel.riley@theice.com](mailto:nathaniel.riley@theice.com)

Pier Johnson  
Telephone: +44 (0) 20 7265 3686  
Email: [pier.johnson@theice.com](mailto:pier.johnson@theice.com)

## Reporting and Tracking Issues

First point of contact for any production environment issues. If necessary, issues will be escalated to the API Development Support Team.

- All support requests must be submitted via our support web portal at [www.theice.com/integrate](http://www.theice.com/integrate). When you log a ticket within Integrate it is routed directly to the respective Support Team(s) based on the ticket classification improving response times to your inquiries and issue resolution.
- You are required to have a user ID and password for submission via this web portal. In order to obtain an ID, please send an email to [integrate@theice.com](mailto:integrate@theice.com) requesting an ID and password. We strongly recommend that all clients establish an ICE Support Email alias on your side that we can link the login ID. This will help to insure that all members of your team are aware of issues that are being reported and resolved.
- Thank you for your cooperation in supporting ICE's efforts to improve our ability to better serve our customers' support needs.

## Contacts

### Help & Technical Support

The ICE helpdesk is the first point of contact for any production environment issues. If necessary, issues will be escalated to the API Development Support Team.

- **Helpdesk - United States**  
(770)738-2101  
[icehelpdesk@theice.com](mailto:icehelpdesk@theice.com)  
5:30pm EST Sunday -  
5:30pm EST Friday  
(24 hours per day)
- **Helpdesk - Europe & Asia**  
020 7488 5100  
[icehelpdesk@theice.com](mailto:icehelpdesk@theice.com)  
7:00am - 6:00pm GMT  
Monday – Friday

### Development Support

All issues should be submitted using the Integrate ticketing system found at [www.theice.com/integrate](http://www.theice.com/integrate). Please include as much detail as possible when submitting problem descriptions.