

Date: September 26, 2017

OTHER ANNOUNCEMENTS

1) MiFID II: Updated Sample File with additional MiFID II data posted to the MIFID2 subdirectory in the SFTP area

Per additional documentation that has been distributed by several exchanges and National Competent Authorities (NCAs) over the past several weeks, FIA Tech staff have updated the MiFID II sample file to flag products subject to MiFID II position limits on the following markets:

- ICE Futures Europe
- London Metal Exchange
- Eurex
- ICE Futures ENDEX

In this sample file, please note that contracts which are considered “liquid” and thus will be assigned their own position limit value (to be determined sometime in the near future) populate with a placeholder value of **999** in both the spot and other months limit fields. This value will be replaced by the actual limit value and logic when this information is published. Please note that at this time the three Euronext Paris contracts (milling wheat, corn, rapeseed) are the only products to have their position limit value / structure finalized by ESMA.

All other contracts which are considered “new and illiquid” populate with a generic value of **2,500** for both the spot and other months limit value as outlined in RTS 21. **Please note that the list of contracts deemed “new and illiquid” in the sample file is subject to change as additional information is published.**

A change log is also now posted to the MIFID2 subdirectory which outlines any modifications made to the file from the previous iteration and will be updated accordingly going forward.

If your firm is not yet set up with SFTP access, please note that the FTP area is currently set to be phased out after **September 29, 2017**. Please contact Databank staff immediately in order to get set up with SFTP access and avoid any process interruptions.

FIA Tech would also like to remind users that **if your firm elects to have MiFID II data included in your PLD subscription**, then your contract terms would need to be updated accordingly. Please reach out to FIA Tech staff for further details as it applies to your firm.

For more information, please see:

ICE EU and LME contracts added per FCA’s “Position limits for commodity derivative contracts”
<https://www.fca.org.uk/markets/mifid-ii/commodity-derivatives/position-limits>

Eurex contracts added per “Commodity Derivatives” document here
<http://www.eurexchange.com/blob/3132544/a73943b6a9c5b3e0faa3f272c169db49/data/commodity-derivatives.pdf>

RTS 21
http://ec.europa.eu/finance/docs/level-2-measures/mifid-rts-21_en.pdf

ESMA agrees first position limits under MiFID II
<https://www.esma.europa.eu/press-news/esma-news/esma-agrees-first-position-limits-under-mifid-ii>

Contact FIA Tech Data Center staff, Databank@FIA-Tech.com or 202.304.1969, with any questions or comments.

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