



GUIDANCE

ICE Futures Europe Guidance on the Thresholds for Reportable Positions to be contained in the Electronic Large Trader File (“LGTR”) and Volume Thresholds for account identification

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Overview

This Guidance contains a summary overview of the position reporting thresholds for each ICE Futures Europe Futures and Options contracts. These positions should be included in each reporting firm's daily Electronic Large Trader File ("LGTR").

Please note that positions in Fixed Income and Equity Contracts (unless specifically referenced in the table below) will not be subject to daily position reporting at this time.

Each reporting firm should ensure that it has appropriate systems and controls in place to ensure the file is accurate.

Position Reporting Thresholds

Table 1- ICE Futures Europe Reportable Thresholds

Contract	Contract Code	Exchange Reporting Code	Market Identifier Code (MIC)	Reportable Positions
All ICE Futures Europe Futures and Options Contracts (including Soybean Contracts) for MIC Code IFEU		41	IFEU	All positions in all contract months and all positions in all daily contracts.
All ICE Swap Futures and Options contracts ¹ (excluding Soybean Contracts and those Contracts specifically referenced in this table) for MIC Code IFEU		41	IFEU	All positions over 25 lots in or across all contract months and daily contracts.
All ICE Futures Europe Soft Commodity Contracts		LX	IFLX	All positions in all contract months where the position is at or exceeds 100 lots in any single contract month.
All ICE DTCC GCF Repo Index® Futures Contracts		LL	IFLL	All positions over 600 lots in or across all contract months.
ICE Three-Month Eurodollar Futures Contract	ED	LL	IFLL	All positions over 850 lots in or across all contract months

¹ Swap Futures Contracts are those contracts listed in Section TTT of the Exchange Rulebook.

A list of ICE Futures Europe contracts can be found [here](#).

- The submission of the electronic LGTR should be complete by 14:00 UK time.
- Should there be a delay in the submission of the file, reporting firms should inform the Exchange Compliance department in advance of the deadline.
- The responsibility of ensuring that the electronic file is submitted correctly to the Exchange is solely that of the reporting firm.
- Positions held on the Exchange are required to be reported on all UK Public Holidays on which the Exchange is open for trading.
- Exchange Code for ICE Futures Europe is 41 except for ICE Futures Europe Soft Commodity Contracts which is LX, and the ICE Three-Month Eurodollar Futures Contract and all ICE DTCC GCF Repo Index® Futures Contracts which are LL.
- Reporting Firms may submit all positions if it is technically easier for them to do so.

Trading Volume Levels for identifying Volume Threshold Accounts

Where a trade account meets or exceeds the Volume Threshold Levels as set out in the below table, the account must be identified to the Exchange as per the Exchange's Ownership and Control Requirements. The Exchange will continue to accept voluntary submissions of Volume Threshold Account reporting of 50 contracts or greater per day during the earlier periods noted below.

The provision of Ownership and Control information with respect to Reportable Volume Threshold Accounts are also subject to the implementation period granted by the Exchange.

Table 2 - Volume Threshold Levels

Contract	Exchange Reporting Code	Market Identifier Code (MIC)	Reportable Trading Volume Thresholds
All ICE Futures Europe Futures and Options Contracts (including Soybean Contracts) for MIC Code IFEU.	41	IFEU	<p>29 September 2016 - 28 September 2017:</p> <ul style="list-style-type: none"> • 250 or more contracts per day for the same product code <p>29 September 2017 - 29 August 2018:</p> <ul style="list-style-type: none"> • 100 or more contracts per day for the same product code <p>30 August 2018 onwards:</p> <ul style="list-style-type: none"> • 50 contracts or more contracts per day for the same product code
All ICE Futures Europe Soft Commodity Contracts	LX	IFLX	<ul style="list-style-type: none"> • 250 or more contracts per day for the same product code
All ICE DTCC GCF Repo Index® Futures Contracts	LL	IFLL	<ul style="list-style-type: none"> • 250 or more contracts per day for the same product code
ICE Three-Month Eurodollar Futures Contract	LL	IFLL	<ul style="list-style-type: none"> • 250 or more contracts per day for the same product code

Any questions arising from this Guidance should be addressed to:

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