



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

February 2021

## OVERVIEW

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

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 Abu Dhabi Reportable Thresholds

Contract	Contract Code	Exchange Reporting Code	Market Identifier Code (MIC)	Reportable Positions
All ICE Futures Abu Dhabi Futures Contracts for MIC Code IFAD	-	AD	IFAD	All positions in all contract months and all positions in all daily contracts.

A list of ICE Futures Abu Dhabi 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 and UAE Public Holidays on which the Exchange is open for trading.
- Exchange Code for ICE Futures Abu Dhabi is AD.

## 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 Abu Dhabi Futures Contracts for MIC Code IFAD.	AD	IFAD	50 contracts or more contracts per day for the same product code

Any questions arising from this Guidance should be addressed to:

ICE Futures Abu Dhabi Compliance Department on +971 (0)22 45 4912 or [Compliance-IFAD-MarketOversight@TheIce.com](mailto:Compliance-IFAD-MarketOversight@TheIce.com)