GUIDANCE

**ICE Futures Singapore
Guidance on the Thresholds for Reportable Positions to be contained in the Electronic Large Trader File ("LGTR") and Position and Volume Thresholds for Account Identification**

May 2022

Overview

This guidance document contains a summary overview of the position reporting thresholds for each ICE Futures Singapore Contract. These positions should be included in each reporting firm's daily Large Trader Reporting ("LGTR") File.

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

Position Reporting Thresholds

Contract	Exchange Reporting Code	Market Identifier Code (MIC)	Reportable Positions
All ICE Futures Singapore Futures Contracts	SG	IFSG	All positions in all contract months

- ICE Futures Singapore positions should be electronically reported to the Exchange.

- The submission of the electronic file should be completed by 10:00 a.m. Singapore time.

- Should there be a delay in the submission of the file, reporting firms should inform the Exchange 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 Singapore Public Holidays on which the Exchange is open for trading.

Reportable Position Thresholds and Trading Volume Thresholds for Account Identification

Where an account meets or exceeds:

(1) the Reportable Position Thresholds; or

(2) the Minimum Trading Volume Thresholds (with the same product identifier, in one or all contract months and strips, in a single trading day),

as prescribed in the Exchange Guidance on Ownership and Control Reporting ("**OCR**"), the account must be identified to the Exchange in the manner as prescribed in the Guidance on OCR.

Any questions arising from this Guidance should be addressed to ICE Futures Singapore Regulation and Compliance Department at compliance-singapore@ice.com.

General Technical Information

1 Electronic Position Reporting

Members will be using the ICE Managed File Transfer ("MFT") to submit electronic large trader position reports. MFT allows automated or ad-hoc delivery of position files to the Exchange.

2 Usernames and passwords

MFT supports public-key authenticated system accounts for automated secure file transfer. To make use of this, please have your System Administration or Information Security department submit a public key for use in authenticating this account.

Members who do not already have a dedicated MFT login id for electronic position reporting should contact ICE Futures Singapore Regulation and Compliance at compliance-singapore@ice.com as soon as possible to request one.

3 File naming convention

There is no strict file naming convention for LGTR files being submitted to ICE Futures Singapore.

As a suggested naming convention, Reporting Firms have used the following filenames in the past: LGTRyyyymmdd where yyyymmdd is the trading date for which the position report relates to (i.e. file containing data for 08 October 2014 business would be dated 20141008).

4 Exchange Codes

ICE Futures Singapore contracts should be reported under Exchange Code SG.

5 Commodity Reporting Codes

The Exchange will use the "physical" ICE Futures Singapore commodity codes for its contracts in the electronic position reporting files. Commodity codes should be left-justified and space-padded to five-characters in length for incorporation in the position reporting files.

A list of commodity codes (which may be exported in PDF or Microsoft Excel format) may be found at: https://www.theice.com/products/All-Product-Codes

6 Reporting Firm Codes (also known as Reporting Firm IDs)

Members may already be aware of their reporting firm identification codes through their participation in the existing Exchange Electronic Position Reporting programme. For the avoidance of doubt these are the same three-character alphabetic codes used by the CFTC in their Large Trader Reporting programme.

Members and Reporting Firms who are not aware of their reporting firm identification code(s) or believe that they do not have such a code assigned should contact ICE Futures Singapore Regulation and Compliance at compliance-singapore@ice.com. The "Reporting Firm" code should be entered on each line within the LGTR report. Please note that in most cases the Exchange will advise that a reporting firm identification code(s) should be obtained from the CFTC.

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MFT Technical Guide for Position Reporting

1 Connectivity Methods

There are two types of IDs for connecting to MFT. The first and most common is a service account, which is intended to be used to automate the upload and download of data between the member and MFT. The second type is a "named user" which is intended for an individual's manual use or ad-hoc connection to MFT. Members will be using the ICE Managed File Transfer ("MFT") to submit electronic large trader position reports. MFT allows automated or ad-hoc delivery of position files to the Exchange

2 Access Authentication

ICE supports two options through which access authentication to MFT is provisioned. Both require the use of a public key ("Key") which is a system generated secure key in place of a password and avoids embedding passwords in data files or scripts. A Key also avoids the possibility that a password is changed by an interactive user that subsequently causes an automation process to fail. The two options are:

- **A "System" Username (Service Account) and Key. For automation of downloads, ICE requires that a separate "service" user is used.**

- **A "Named User" Username and Key. This is intended to be used by individuals intending to access MFT on an interactive/ad-hoc basis. If you are unsure of what type of access you require or would like further information, please contact ICE Clear Singapore Operations.**

3 Network Connectivity and Uploading of Data

Connectivity to MFT is provided via SFTP on the standard port 22. The client-side firewall must allow port 22 outbound to hour host at mft.sgclearing.ice.com (158.224.34.23). This connectivity can be provisioned over the public internet or via any of the existing dedicated connections available for connection to the ICE Data Centre. Additional information concerning connectivity options is available on the ICE website https://www.theice.com/connectivity.

4 MFT Access Request

Each Reporting Firm uploading a Position Reporting Large Trader File (LGTR) will each have a dedicated <ICE-mnemonic>/LGTR folder for this purpose. To request MFT access for position reporting please contact ICE Futures Singapore Regulation and Compliance at compliance-singapore@ice.com to request a MFT User Access Form. This form will need to be completed, signed and returned with a public key to ICE Futures Singapore Regulation and Compliance.

Reporting Firms should be aware that the source of their IP address may need to be whitelisted in the ICE Firewall. Reporting Firms can click on the following link that will show their IP address: www.theice.com/showip. Once Reporting Firms have their IP address they can submit an email

requesting that the IP address be added to the white list. Alternatively, Reporting Firms should consult with their IT Support Teams who should be able to provide their source IP.

5 Uploading a LGTR file to MFT

Reporting Firms should login with their MFT LGTR login and drop their file into the LGTR folder which can be done automatically or manually. Non-members of ICE Futures Singapore should place their file at the root of the folder. The LGTR should not be placed in the Form 102 folder. Once the file has been placed in the MFT system, the file will be renamed with a 'submitted' suffix and a time stamp. MFT is a live system and Reporting firms must not send in any false data. Should a Reporting Firm wish to send a test file, then this should only be done after prior agreement with the Exchange.

5 MFT Connection Overview

	Hostname	IP Address	Port(s)
MFT	mft.sgclearing.ice.com	158.224.34.23	22 (SSG/sftp)

File Format

All required records must be submitted together in a single file. Each record is 80 characters long. The specific record format is shown here:

Record Layout			
Beginning Column	Length	Type	Name
1	2	AN	Record Type
3	3	AN	Reporting Firm
6	2	-	Reserved
8	12	AN	Account Number
20	8	AN	Report Date
28	2	AN	Exchange Code
30	1	AN	Put or Call
31	5	AN	Commodity Code (1)
36	8	AN	Expiration Date (1)
44	7	S	Strike Price
51	1	AN	Exercise Style
52	7	N	Long-Buy-Stopped
59	7	N	Short-Sell-Issued
66	5	AN	Commodity Code (2)
71	8	AN	Expiration Date (2)
79	1	-	Reserved
80	1	AN	Record Type

1. Report Type. Should be set to "RP". Please note that "DN" (delivery reporting notice) and "EP" (exchange for physical) type records should not be submitted to ICE Futures Singapore.

2. Reporting Firm. An alphabetic identifier assigned by the Exchange or CFTC to identify reporting firms.

3. Account Number. A unique identifier assigned by the reporting firm to each special account. The field is zero or space filled with account number right-justified.

4. Report Date. The format is YYYYMMDD, where YYYY is the year, MM is the month, and DD is the day of the month.

5. Exchange. This is a two-character field used to identify the exchange on which a position is held.

6. Put or Call. Valid values for this field are "C" for a call option and "P" for a put option. For futures, the field is blank.

7. Commodity (1). An exchange-assigned commodity code for the futures or options contract.

8. Expiration Date (1). The date format is YYYYMMDD and represents the expiration date or delivery date of the reported futures or options contract. For date-specific instruments such as flexible products, the full date must be reported. For other options and futures, this field is used to report the expiration year and month for an options contract or a delivery year and month for a futures contract. The day portion of the field for these contracts contains spaces.

9. Strike price. This is a signed numeric field for reporting options strike prices. The strike prices should be right justified and the field zero filled. The right most character will represent both the value of that digit in the number and the sign of the number. This character will be interpreted as followings:

Right Most Character	Value	Sign
0 through 9	0 through 9	+
{	0	+
A	1	+
B	2	+
C	3	+
D	4	+
E	5	+
F	6	+
G	7	+
H	8	+
I	9	+
}	0	-
J	1	-
K	2	-
L	3	-
M	4	-
N	5	-
O	6	-
P	7	-
Q	8	-
R	9	-

Note that strike prices should be quoted in the price format specified for the contract, with decimal places included but with the decimal point implied rather than explicit.

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Please be advised that certain linked contract such as the ICE WTI Contract (T) have their strike price format governed by criteria as set out by the CFTC at the following website which follows the same criteria above: http://services.cftc.gov/StrikePrice/StrikePriceFormat.aspx

Examples:

- **A Brent option strike of $110.50 may be reported as either 0011050 or 001105{**

- **A Gasoil option strike of $1000.00 may be reported as either 0100000 or 010000{**

- **An EUA Emissions option strike of €14.73 may be reported as either 0001473 or 000147C**

Recommended strike price for ICE Futures Europe Soft Commodity Contracts:

- **Cocoa ("C") = 2050 GBP = 0002050**

- **Robusta Coffee ("RC") = 2150 USD = 0002150**

- **White Sugar ("W")= 420 USD = 0042000**

- **Wheat ("T") = 124 GBP = 0012400**

10. Exercise Style. Valid values for this field are "A" for American style options, i.e., those that can be exercised at any time during the life of the options; and "E" for European, i.e., those that can be exercised only at the end of an option's life. This field is required only for flexible instruments or as otherwise specified by the Exchange.

11. Long-Buy-Stopped (Short-Sell-Issued). When report type is "RP", report long (short) positions open at the end of a trading day. When report type is "DN", report delivery notices stopped (issued) on behalf of the account. When report type is "EP", report purchases (sales) of futures for cash for the account. Report all information in contracts.

12. Commodity (2). The exchange assigned commodity code for a futures contract or other instrument that a position is exercised into from a date-specific or flexible option. Not currently required for ICE Futures Singapore reporting.

13. Expiration Date (2). Similar to other dates, the format is YYYYMMDD and represents the expiration date or delivery month and year of the future or other instrument that a position is exercised into from a date-specific or flexible option. Not currently required for ICE Futures Singapore reporting.

14. Record Type (1). Record type is used to correct errors or delete records that have previously been submitted. Valid values are "A", "C", "D" or "blank". An "A" or "blank" is used in this field for all new records. If the record corrects information for a previously provided record, this field must contain a "C" or "blank" and the record must contain all information on the previously transmitted record. If the record deletes information on a previously provided record, this field must contain a "D" and all information on the previously transmitted record. Not currently required for ICE Futures Singapore reporting.