ICE ENDEX Guide to Position Reporting

Position Reporting File General Information

Document Control

Revision History

Revision Date	Version	Author	Revision Summary
2015-09-15	1.00	Aidan van Malsen Laurent P. Virassamy	Initial version
2020-09-23	1.01	Aidan van Malsen	Adjusted option strike price

Contents

Background Information

The introduction of Position Reporting allows ICE Endex to monitor segregated positions of clearing members. Clearing members will report their own positions to ICE Endex. Clearing members will also report on behalf of their trading members. Trading members that do not wish their clearing member to process reporting on their behalf will have the possibility to report the positions to ICE Endex directly.

The reporting of ICE Endex positions is compulsory for the specified products listed in the published document: Reportable Thresholds (download)

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.

All positions meeting the reporting requirement threshold of the respective product, as published on ICE Endex website here, must be reported. The submission of the position report should be complete by **15:00 Dutch Local Time** on the next subsequent trading day. Should there be a delay in the submission of the file, Reporting Firms should inform ICE Endex Market Supervision (MarketSupervision-Endex@theice.com) in advance of the deadline.

The responsibility of ensuring that the file is submitted correctly to the exchange is solely that of the Reporting Firm.

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 Endex Market Supervision at MarketSupervision-Endex@theice.com as soon as possible to request one.

3. File naming Convention

There is no strict file naming convention for ICE Endex Position Reporting files being submitted. If multiple files are being submitted (e.g. one file for Exchange Code 41 (IFEU) and one file for Exchange Code NX (NDEX), it is recommended that these files have different names to each other in order to prevent any processing errors, for example:

LGTRyyyymmddFileX.txt and LGTRyyyymmddFileY.txt

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 21 September 2015 business would be dated 20150921).

4. Exchange Codes

ICE Endex contracts should be reported under Exchange Code NX.

5. Commodity Reporting Codes

The exchange will use the "Physical" ICE Endex 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.

An up-to-date list of ICE Endex products commodity codes may be found at: https://www.theice.com/products/:NDEX/page1.

6. Reporting Firm Codes (also known as Reporting firm Ids)

Many Members will 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 (LGTR) 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 Endex Compliance at compliance-endex@theice.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.

7. File Format Specification

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	Report 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 Endex.

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 follows:

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. A Dutch TTF Natural Gas Base Load Options strike of €21.50 would be reported as 0002150.

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. For ICE Endex only European style options are applicable.

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 Endex 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 Endex 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 Endex reporting.