This document provides guidance for reporting firms submitting large trader reports to the Exchange to comply with their obligations under the Exchange Regulations.

Where the Exchange does not require a data field that has been defined by the CFTC in their Part 17 Guidebook the field has been highlighted in grey below.

The Exchange supports two methods of identifying the exact contract for each position:
1) Utilising the UIC (Unique Identifier Code). These codes are provided in daily GSPV which are accessible at the Clearing MFT reference file location (pub/reference).
2) Using the legacy contract component tags (Future/ Commodity/ Maturity/ Putcall/ Strike et cetera).
ICE strongly reccomends the use of UICs.

The XML format will be mandatory from 3 June 2026 (for CoB 2 June 2026 positions).

HEADER BLOCK

Field No	Field Name	FIXML Element	Required / Optional (R/O)	Description	Example / Format
1	Total Message Count	FIXML/Batch@TotMsg	R	Total number of reports included in the file	123
2	FIXML Message Type	FIXML/Batch/Hdr@MsgTyp=AP	R	FIXML report type. Fixed value- AP AP is for Position Report	AP
3	Sender ID	FIXML/Batch/Hdr@SID	R	The CFTC issued reporting firm identifier (CFTC ID). Where the firm does not report to the CFTC, this identifier will be assigned by ICE.	3 character alphanumeric code
4	To ID	FIXML/Batch/Hdr@TID	R	Fixed value- CFTC	CFTC
5	Message Transmit Datetime	FIXML/Batch/Hdr@Snt	R	The date and time that the file was sent, in UTC format.	YYYY-MM-DDTHH:MM:SSZ

REPORT BODY

Field No	Field Name	FIXML Element	Required/ Optional (R/O)	Description	Example
6	Report ID	FIXML/Batch/PosRpt@RptID	R	A unique identifier assigned to each position report (equivalent to a record ID). Alphanumeric value up to 30 characters	ABC123
7	Record Type (Action)	FIXML/Batch/PosRpt@Actn	R	Indicates the action that triggered the position report. Valid values: 1 = New: Represents a newly created position record. 2 = Change: To modify a previously submitted position report. Must reference an existing Report ID. 3 = Delete: To cancel a previously submitted position report. Must reference an existing Report ID.	1, 2, or 3
8	Business Date	FIXML/Batch/PosRpt@BizDt	R	The business date of the information being reported.	YYYY-MM-DD
9	Reporting Firm ID	FIXML/Batch/PosRpt/Pty@ID FIXML/Batch/PosRpt/Pty@Src=M FIXML/Batch/PosRpt/Pty@R=116	R	ID = CFTC/ ICE assigned identifier for the reporting firm. Additional identifying tags: Src =M R = 116 To identify the party as a reporting firm	3 character alphanumeric code
10	Account Controller LEI	FIXML/Batch/PosRpt/Pty@ID FIXML/Batch/PosRpt/Pty@Src=N FIXML/Batch/PosRpt/Pty@R=89	O	ID = The Legal Entity Identifier (LEI) issued to the account controller. Conditional on Large Trader obtaining LEI. Additional identifying tags: Src = N R = 89 To identify the party as the account controller.	20 character alphanumeric code
11	Account ID	FIXML/Batch/PosRpt/Pty@ID FIXML/Batch/PosRpt/Pty@Src=D FIXML/Batch/PosRpt/Pty@R=89	R	ID = Account ID . A unique account identifier, assigned by the reporting firm to each special account Additional identifying tags: Src = D R = 89 To identify each special account	Up to 20 character alphanumeric code
12	Exchange Indicator	FIXML/Batch/PosRpt/Instrmt@Exch	R	MIC - the exchange code where the contract is traded. (Use ISO code https://www.iso20022.org/10383/iso-10383-market-identifier-codes.)	IFEU, IFAD, NDEX etc
13	Commodity ID	FIXML/Batch/PosRpt/Instrmt@ID FIXML/Batch/PosRpt/Instrmt@Src=H	O	ID = The assigned commodity/product code for the futures or options contract. **Not required if UIC (Unique Instrument Code/"AltID") is provided.** Src: H = Clearing Org	B, ADM, TFM etc
14	Product Type	FIXML/Batch/PosRpt/Instrmt@SecTyp	O	The type of commodity instrument being described FUT = Futures OOF = Options on Futures OOC = Options on Combos **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	FUT, OOF, OOC
15	Ticker Symbol	FIXML/Batch/PosRpt/Instrmt@Sym	O	Ticker symbol of the product traded. **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	B, ADM, TFM etc

16	Maturity Month Year	FIXML/Batch/PosRpt/Instrmt@MMY	O	The year and month of the maturity of the contract. The day of maturity is also required where this is necessary to uniquely identify the maturity of the contract. **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	YYYYMM YYYYMMDD
17	Maturity Time	FIXML/Batch/PosRpt/Instrmt@MatTm	O	The expiration time of an option. For futures contract, populate with last trading time. Only required when Instrument has multiple expirations within same day. UTC time. **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	hh:mm:ss.sss
18	Listing Date	FIXML/Batch/PosRpt/Instrmt@Issued	O	Option listing date. Only required if a product with the same commodity code and maturity was previously knocked out and relisted. **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	YYYY-MM-DD
19	Earliest Exercise Date	FIXML/Batch/PosRpt/Instrmt/Evnt@EventTyp=25 FIXML/Batch/PosRpt/Instrmt/Evnt@Dt	O	The earliest date at which notice of exercise can be given. **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	YYYY-MM-DD
20	Strike Level	FIXML/Batch/PosRpt/Instrmt@StrkPx	O	For options only. Strike level/price StrkPx=[decimal(28,10)] MaxValue Length = 28 **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	2500
21	Alpha Strike	FIXML/Batch/PosRpt/Instrmt@AlphaStrk =[String] Strike Value ()	O	For non numeric strike options only. **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
22	Cap Level	FIXML/Batch/PosRpt /Instrmt/@CapPx=[Decimal (21,9)]	O	For options and futures bound by a cap **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
23	Floor Level	FIXML/Batch/PosRpt /Instrmt/@FlrPx =[Decimal (21,9)]	O	For options and futures bound by a cap **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
24	Bound or Barrier Type	FIXML/Batch/PosRpt/ Instrmt/CmplxEvnt/@Typ	O	For options and futures bound by a cap **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
25	Bound or Barrier Level	FIXML/Batch/PosRpt/ Instrmt/CmplxEvnt/@Px	O	For options and futures bound by a cap **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
26	Put or Call Indicator	FIXML/Batch/PosRpt/Instrmt@PutCall	O	Put or call indicator. 0 = Put 1 = Call **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	0 or 1
27	Exercise Style	FIXML/Batch/PosRpt/Instrmt/@ExerStyle	O	Type of exercise of an option. 0 = European 1 = American 2 = Bermuda 99 = Other **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	0 or 1
28	Payout Amount	FIXML/Batch/PosRpt/Instrmt/@OptPayAmt	O	Payout amount for a binary option **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
29	Payout Type	FIXML/Batch/PosRpt/Instrmt/@OptPayoutTyp	O	Payout type **Not required** Not required if UIC (Unique Instrument Code/"AltID") is provided.	N/A
30	Underlying Contract ID	FIXML/Batch/PosRpt/PosUnd/Undly @ID = [Commodity Code] FIXML/Batch/PosRpt/PosUnd/Undly @Src FIXML/Batch/PosRpt/PosUnd/Undly @Exch Underlying Security ID (309) Underlying Security ID Src (305) Underlying Security Exchange (308)	O	The ID of the instrument that forms the basis of an option. This is only required where the underlying is an exchange traded instrument. Max Value Length = 50 Src = H = Clearing Org **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	B, TFM etc
31	Underlying Maturity Month Year	FIXML/Batch/PosRpt/PosUnd/Undly@MMY	O	Underlying delivery year and month (and day where applicable). **Not required if UIC (Unique Instrument Code/"AltID") is provided.**	YYYYMM YYYYMMDD
32	Long Position	FIXML/Batch/PosRpt/Qty@Typ=FIN FIXML/Batch/PosRpt/Qty@Long	R	The total of long open contracts carried at the end of the day. If no positions exist, then populate with '0'. Integer values	100
33	Short Position	FIXML/Batch/PosRpt/Qty@Typ=FIN FIXML/Batch/PosRpt/Qty@Short	R	The total of short open contracts carried at the end of the day.If no positions exist, then populate with '0'. Integer values	100

34	Contracts Bought	FIXML/Batch/PosRpt/Qty@Typ=TOT FIXML/Batch/PosRpt/Qty@Long	O	The total quantity of contracts bought (gross) during the day associated with a special account, including all block trades and contracts claimed for clearing as a result of trade allocations such as give-ups. Do not include exchanges of derivatives for related positions EDRPs (EFP, EFS or EFR, EOO) or transfers. If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
35	Contracts Sold	FIXML/Batch/PosRpt/Qty@Typ=TOT FIXML/Batch/PosRpt/Qty@Short	O	The total quantity of contracts sold (gross) during the day associated with a special account, including all block trades and contracts claimed for clearing as a result of trade allocations such as give-ups. Do not include EDRPs (EFP, EFS or EFR, EOO) or transfers. If no transactions are made as described, then populate with ‘0’ **Not required**	N/A
36	EFPs Bought	FIXML/Batch/PosRpt/Qty@Typ= EP FIXML/Batch/PosRpt/Qty@Long	O	The quantity of purchases of futures in connection with Exchanges for Physical (EFPs).If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
37	EFPs Sold	FIXML/Batch/PosRpt/Qty@Typ= EP FIXML/Batch/PosRpt/Qty@Short	O	The quantity of sales of futures in connection with Exchanges for Physical (EFPs).If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
38	EFSs Bought	FIXML/Batch/PosRpt/Qty@Typ= ES FIXML/Batch/PosRpt/Qty@Long	O	The quantity of purchases of futures in connection with exchanges for swaps (EFSs). If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
39	EFSs Sold	FIXML/Batch/PosRpt/Qty@Typ= ES FIXML/Batch/PosRpt/Qty@Short	O	The quantity of sales of futures in connection with exchanges for swaps (EFSs). If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
40	EOOs Bought	FIXML/Batch/PosRpt/Qty@Typ= EO FIXML/Batch/PosRpt/Qty@Long	O	The quantity of purchases of options in connection with exchanges of options for options (EOOs). If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
41	EOOs Sold	FIXML/Batch/PosRpt/Qty@Typ= EO FIXML/Batch/PosRpt/Qty@Short	O	The quantity of sales of options in connection with exchanges of options for options (EOOs). If no transactions are made as described, then populate with ‘0’. **Not required**	N/A
42	Delivery Notices Stopped	FIXML/Batch/PosRpt/Qty@Typ= DN FIXML/Batch/PosRpt/Qty@Long	O	The quantity of a commodity for which delivery notices have been stopped during a day. If no delivery notices were stopped, then populate with ‘0’. **Not required**	N/A
43	Delivery Notices Issued	FIXML/Batch/PosRpt/Qty@Typ= DN FIXML/Batch/PosRpt/Qty@Short	O	The quantity of a commodity for which delivery notices have been issued during a day. If no delivery notices were issued, then populate with ‘0’. **Not required**	N/A
44	Long Options Expired	FIXML/Batch/PosRpt/Qty@Typ= EXP FIXML/Batch/PosRpt/Qty@Long	O	Long option positions expired without being exercised. If no options expired as described, then populate with ‘0’. **Not required**	N/A
45	Short Options Expired	FIXML/Batch/PosRpt/Qty@Typ= EXP FIXML/Batch/PosRpt/Qty@Short	O	Short option positions expired without being exercised. If no options expired as described, then populate with ‘0’. **Not required**	N/A
46	Long Options Exercised	FIXML/Batch/PosRpt/Qty@Typ= EX FIXML/Batch/PosRpt/Qty@Long	O	Long options position exercised during the day. If no options are exercised as described, then populate with ‘0’. **Not required**	N/A
47	Short Options Exercised	FIXML/Batch/PosRpt/Qty@Typ= EX FIXML/Batch/PosRpt/Qty@Short	O	Short options position exercised during the day. If no options are exercised as described, then populate with ‘0’. **Not required**	N/A
48	Long Transfers Assigned	FIXML/Batch/PosRpt/Qty@Typ= AS FIXML/Batch/PosRpt/Qty@Long	O	Long futures assigned as the result of an option exercise (for example, the exercise of a long call or a short put). If no futures are assigned as a result of option exercise, then populate with ‘0’. **Not required**	N/A
49	Short Transfers Assigned	FIXML/Batch/PosRpt/Qty@Typ= AS FIXML/Batch/PosRpt/Qty@Short	O	Short futures assigned as the result of an option exercise (for example, the exercise of a short call or a long put). If no futures are assigned as a result of option exercise, then populate with ‘0’. **Not required**	N/A
50	Long Transfers Sent	FIXML/Batch/PosRpt/Qty@Typ= TRF FIXML/Batch/PosRpt/Qty@Long	O	Long positions sent through other transfers during the day. Do not include give-ups.If no transfers are made as described, then populate with ‘0’. **Not required**	N/A

51	Short Transfers Sent	FIXML/Batch/PosRpt/Qty@Typ= TRF FIXML/Batch/PosRpt/Qty@Short	O	Short positions sent through other transfers during the day. Do not include give-ups. If no transfers are made as described, then populate with '0'. **Not required**	N/A
52	Long Transfers Received	FIXML/Batch/PosRpt/Qty@Typ= RCV FIXML/Batch/PosRpt/Qty@Short	O	Long positions received through other transfers during the day. Do not include give-ups. If no transfers are made as described, then populate with '0'. **Not required**	N/A
53	Short Transfers Received	FIXML/Batch/PosRpt/Qty@Typ= RCV FIXML/Batch/PosRpt/Qty@Short	O	Short positions received through other transfers during the day. Do not include giveups. If no transfers are made as described, then populate with '0'. **Not required**	N/A
54	Unique Instrument Code (UIC)	FIXML/Batch/PosRpt/Instrmt/AID@AltID FIXML/Batch/PosRpt/Instrmt/AID@AltIDSrc=8	R	This exchange assigned code serves as primary key for the product reference file and uniquely identifies the derivative contract at the instrument level. AltIDSrc = 8 To define the instrument with its UIC	8915314