



ICE Endex Position Reporting and Large Trader Report Submission Guidance

June 2026

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Position Reporting and Large Trader Report Submission Guidance

1. Background

The purpose of this document is to provide guidance on ICE Endex (“Endex”, or the “Exchange”)’s position reporting requirements.

Firms are required to submit daily Large Trader (“LGTR”) reports to the Exchange for positions held in Regulated Market Products exceeding the relevant reportable thresholds as published on the website of the Exchange: https://www.theice.com/publicdocs/endex/Endex_Reportable_Thresholds.pdf. LGTR reports detail the number of open futures and options contracts for each account being reported.

Position reporting is fundamental to the Exchange’s position management framework, which serves to protect market participants and the integrity of ICE Endex markets.

2. Who must report?

The requirement to submit daily LGTR reports applies to each Member or person that owns, controls, or carries for another person an account with reportable positions in any Regulated Market Products (“Reporting Firms”), in accordance with section III-3 (Reporting of the Position) of the Market Rules of the Exchange.

Prior to reporting positions for the first time, Reporting Firms must contact the Exchange’s Compliance department to notify the intention to report. This ensures that Exchange systems are set up appropriately to receive the Reporting Firm’s position data.

3. When should an LGTR report be submitted?

Reporting Firms must submit LGTR reports by 15:00 (CET) for positions held at the end of the previous business day. Any expected delays should be reported to the Compliance department of the Exchange immediately.

The responsibility of ensuring that the LGTR report is submitted correctly to the Exchange is solely that of the Reporting Firm. Reporting Firms should advise their relevant Exchange Member(s) (where applicable) of their reporting arrangements.

Positions held on the Exchange are required to be reported on all public holidays on which the Exchange is open for trading.

Where a reportable position ceases to exist in a contract, the Reporting Firm should report a zero position for one day after the cessation of that reportable position in the LGTR report.

Reporting Firms are required to report positions in a contract in their LGTR report until the Final Settlement Date.

4. What are the reportable thresholds?

Positions of a size that exceed the Exchange's reportable thresholds are required to be reported. Reporting Firms can submit positions below these reportable thresholds but are not obligated to do so. The reportable thresholds are set out in Table 1 below.

Table 1 - ICE Futures Europe Reportable Thresholds

Contract	Exchange Reporting Code	Market Identifier Code (MIC)	Reportable Positions
All Regulated Market Products.	NX	NDEX	All positions

5. LGTR report format

From 3 June 2026, firms will be required to submit LGTR reports in an XML format. The legacy 80-character format will no longer be accepted from this date.

Separate reports are required for each Reporting Firm's positions. The required format of these reports is detailed in the [Large Trader Report Format](#) and the [CFTC Part 17 Guidebook](#).

The Exchange recommends that reporting firms utilise a Unique Instrument Code ("UIC") in their reports to identify the relevant reportable derivative product. ICE Clear Europe ("ICEU") provides UICs for each cleared product in the daily GSPV files. These files are accessible at the ICEU Clearing MFT reference file location (*pub/reference*).

6. LGTR report naming convention

Reporting Firms are required to use the following file name convention when submitting XML position reports:

#	Header	Type	Description	Example
1	LTPOS_	STR(5)	The value will always be " LTPOS " for large trader report submission	LTPOS
2	Ident_	A(4)	The Exchange MIC for the position being reported (NDEX) Or "ICE" Or "CFTC"	NDEX, ICE, CFTC
3	Sender ID_	A(3)	The Reporting Firm's identifier (provided by the CFTC or the Exchange - see section 7)	XYZ
4	Date_	STR(8)	Date of file submission in YYYYMMDD format	20251031

5	Extension_	STR(5)	The FiXML or XML file extension	.fixml, .xml
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7. LGTR report submission process

Technical requirements

The Exchange requires that all Reporting Firms apply for and obtain a unique alphanumeric reporting firm code from the CFTC (if they do not already have such a code). This code should be a three-digit identifier unique to the Reporting Firm and entered on each record within the LGTR report.

LGTR reports are submitted via the ICE Managed File Transfer system (“MFT”). MFT provides a file download service that can be used by users or back-office systems to upload a variety of data files. The MFT is particularly suited to automation of uploads by back-office systems or ad-hoc delivery of position reports to the Exchange.

Access authentication

Access is provisioned via MFT by a public key which is a system generated key pair in place of a password and avoids embedding passwords in data files or scripts. This key also avoids the possibility that a password is changed by an interactive user that subsequently causes an automation process to fail.

Connectivity to MFT is provided via SFTP. 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](#).

Should you require assistance in accessing MFT, please contact support@ice.com.

MFT Trading access request

To request MFT access for position reporting, complete an MFT User Access Form (Appendix 1). This form will need to be completed, signed, and returned with a public key to Compliance-Endex@ice.com.

Submitting a LGTR report to Trading MFT

Reporting Firms should login with their MFT LGTR login and add their report(s) into their LGTR folder (this can be done automatically or manually). Non-members of the Exchange should place their report at the root of the folder. The LGTR should not be placed in the OCR folder.

Submitting a test LGTR report

Reporting Firms can test the submission process for the XML LGTR reports in the Trading MFT UAT environment.

Submission validations and errors

Once a LGTR report has been submitted and processed by the Exchange, an email notification will be sent to the Reporting Firm to confirm whether the report was accepted, partially accepted, rejected, or corrupted, along with the corresponding validation error details. Alternatively, a feedback file will be made available in the Reporting Firm's designated trading MFT directory (specifically under *LGTR/feedback*).

Details of the Exchange's file and content validations are provided in the [Large Trade Report Format](#).

Example LGTR report format

XML files consist of a file header and then a body section which holds the reports of positions. The header section identifies the type of report, the submitter of the report and the total number of reports in the file.

The following three examples have a submitting entity of ZZZ for a reporting firm ABC. The first example is reporting an option using the legacy contract component fields such as Commodity ID (ID), Product Type (SecTyp) and Maturity Month Year (MMY), the second example is reporting a future using the same format, and the third example is reporting a future using the UIC (AltID).

```
<FIXML xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2
  file:///H:/My%20Documents/EP249/fixxmlmain-5-0-SP2.xsd"> <Batch TotMsg="3">
<Hdr MsgTyp="AP" SID="ZZZ" TID="CFTC" Snt="2026-07-08T09:30:47Z"/>

<PosRpt RptID="ABCD0001" BizDt="2026-07-07" Actn="1" >
<Pty ID="ABC" Src="M" R="116"/>
<Pty ID="LEICODE1234567890123" Src="N" R="89"/>
<Pty ID="ACCOUNT100" Src="D" R="89"/>
<Instrmt ID="TFM" Src="H" MMY="202612" StrkPx="70" PutCall="1" Exch="NDEX" SecTyp="OOF"
ExerStyle="1" Sym="T">
</Instrmt>
<Qty Type="FIN" Long="500" Short="200"/>
</PosRpt>

<PosRpt RptID="ABCD0002" BizDt="2026-07-07" Actn="1" >
<Pty ID="ABC" Src="M" R="116"/>
<Pty ID="LEICODE1234567890123" Src="N" R="89"/>
<Pty ID="ACCOUNT200" Src="D" R="89"/>
<Instrmt ID="T" Src="H" MMY="202612" Exch="NDEX" SecTyp="FUT" Sym="T">
</Instrmt>
<Qty Type="FIN" Long="500" Short="200"/>
</PosRpt>

<PosRpt RptID="ABCD0003" BizDt="2026-07-07" Actn="1" >
<Pty ID="ABC" Src="M" R="116"/>
<Pty ID="LEICODE1234567890123" Src="N" R="89"/>
<Pty ID="ACCOUNT300" Src="D" R="89"/>
<Instrmt Exch="IFEU">
  <AID AltID="11227021" AltIDSrc="8"/>
</PosRpt>
```

```
</Instrmt>  
<Qty Type="FIN" Long="800" Short="100"/>  
</PosRpt>
```

```
</Batch>  
</FIXML>
```

8. Treatment of expired options positions

For option contracts that exercise into a cash settled future that expires on the same day as the option, the position reported should be the end of day options position after trading has ceased but before the cash settlement process. i.e. the position of the option as held as the point of expiry.

For option contracts that exercise into an underlying futures contract that expires on a different day to that of the option, the Reporting Firm should report a 0 (zero) position for the expiring option contract as well as the futures position resulting from the exercised option. Abandoned options at the point of expiry can be reported.

9. Treatment of omnibus accounts

Where Members use 'omnibus' accounts to represent a summary of the positions in one or many underlying accounts held by an affiliate organisation of the Member, or a client of the Member, it is important to note that the individual underlying accounts must be identified, and their positions reported.

Where the underlying accounts' positions of the Member's client are reported under the same Reporting Firm code as the Member's main reporting, it is not necessary to report the positions in the omnibus account.

Where the underlying accounts' positions are reported directly under a different Reporting Firm code, either by an affiliate or client of the Member, it is necessary to report both those positions and the position held in the omnibus account.

Reportable positions within omnibus accounts must be fully disclosed to the Exchange. Failure to do so will result in the Exchange treating all positions in the account as if they were under common ownership or control, and therefore aggregated for the purposes of position, expiry and delivery limit and accountability level calculations.

Appendix 1 - Position Reporting MFT Trading Access Request Form

ICE Endex Compliance Contacts	
Telephone No: +31 20 305 5140	Email Address: Compliance-Endex@ice.com

Position Reporting Firm

Firm Name		Member Mnemonic and CFTC ID	
		Non-members CFTC Reporting Firm ID	

Confirm the MIC codes that positions will be reported in:

IFEU	IFLX	IFLL	IFLO	NDEX	IFAD
<input type="checkbox"/>					

MFT Trading allows automated or ad-hoc transfer of electronic position reporting files generated by Members and firms that must conform to the ICE Endex Position Reporting regime. ICE supports public-key authenticated system accounts for SFTP file transfer. To make use of the automated SFTP file transfer, your systems administration or Information Security department will be required to submit a public key for use in authenticating this account.

Public Key	

Environment

Please indicate whether you are seeking access to the TEST or LIVE environment (Select ONE only)

TEST		LIVE	
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Contact Point for Set up of Automated Access

First Name	Last Name	Job Title / Department	Telephone	Email

Approval

The request must be approved by your nominated Security Coordinator or Clearing Manager.

Signature	
Approved By (Name)	
Job Title	

For ICE Use Only

Approved By (Name)	
Notes	