ICE FUTURES EUROPE

POSITION REPORTING

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	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 <u>not</u> be submitted to ICE Futures Europe.
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.

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 Europe 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 Europe 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 Europe reporting.