

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 Europe Compliance at compliance-europe@theice.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 Europe. If multiple files are being submitted (e.g. one file for Exchange Code 41 and one file for Exchange Code LX), 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 08 October 2014 business would be dated 20141008).

2 Exchange Codes

ICE Futures Europe contracts should be reported under Exchange Code **41** except for ICE Futures Europe Soft Commodity Contracts (transitioning from LIFFE) which should be reported under Exchange Code **LX**.

3 Commodity Reporting Codes

The Exchange will use the “physical” ICE Futures Europe 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>

4 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 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 Europe Compliance at compliance-europe@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.