



Position Reporting Thresholds for LGTR and OCR

Document Control

Document Location

An electronic version of this document is available on the ICE website (<https://www.theice.com/endex/market-resources>).

Revision History

Revision Date	Version	Revision Summary
26 August 2017	2.0	Added OCR
27 May 2021	2.1	Added EUA
27 December 2022	2.2	Removed EUAA, updated compliance email address



Contents

page

Document Control

1

Document Location

2

Revision History

2

1. LGTR thresholds

4

2. OCR thresholds

7



1. LGTR thresholds

This Guidance contains a summary overview of the position reporting thresholds for each ICE Endex Futures and Options contracts. These positions should be included in each reporting firm's daily Electronic Large Trader File ("LGTR").

Each reporting firm should ensure that it has appropriate systems and controls in place to ensure the file is accurate (see [Here](#) for the LGTR file requirements).



Commodity	Product	Code	Minimum position
Power (Physical)	Belgian Power Baseload Futures	BPB	1
	Dutch Power Baseload Futures	DPB	1
	Dutch Power Baseload Week Futures	DPW	1
	Dutch Power Peakload Futures	DPA	1

Power (Financial)	Austrian Power Financial Base Futures	AOT	1
	Austrian Power Financial Peak Futures	AOU	1
	Belgian Power Financial Base Futures	BEB	1
	Belgian Power Financial Peak Futures	BEP	1
	Dutch Power Financial Base Futures	NLB	1
	Dutch Power Financial Peak Futures	NLP	1
	French Power Financial Base Futures	DFB	1
	French Power Financial Daily Base Futures	FNB	1
	French Power Financial Peak Futures	DFA	1
	French Power Financial Daily Peak Futures	FNA	1
	German Power Financial Base Futures	GAB	1
	German Power Financial Daily Base Futures	DGB	1
	German Power Financial Peak Futures	GAP	1
	German Power Financial Daily Peak Futures	DGA	1
	Italian Power Financial Base Futures	IPB	1
	Italian Power Financial Daily Base Futures	DIF	1
	Italian Power Financial Peak Futures	IPP	1
	Nordic Power Financial Base Futures	NRB	1
Nordic Power Financial Daily Base Futures	DNB	1	
Spanish Power Financial Base Futures	SPB	1	

Gas (Physical)	Belgian ZTP Natural Gas Futures	ZTS	1
	Dutch TTF Natural Gas Futures	TFM	1
	Dutch TTF Natural Gas Options	TFM	1
	Dutch TTF Natural Gas Daily Futures	TFE	1
	German NCG Natural Gas Futures	GNM	1
	German NCG Natural Gas Options	GNM	1
	German Gaspool Natural Gas Futures	GER	1
	Italian PSV Natural Gas Futures	IGA	1



EUA	EUA Futures	C	1
	EUA Options ((Future Style Margin)	C	1
	EUA Phase 3 Daily Future	ECP	1



2. OCR thresholds

Where a trade account meets or exceeds the Volume Threshold Levels as set out in the below table, the account must be identified to the Exchange as per the Exchange's Ownership and Control Reporting requirements (see [Here](#) for the OCR requirements).

The Exchange will continue to accept voluntary submissions of Volume Threshold Account reporting of 50 contracts or greater per day during the earlier periods noted below.

Contracts	Exchange reporting code	Market Identifier Code (MIC)	Reportable Volume Thresholds
All ICE Endex Futures and Options contracts for MIC code NDEX	NX	NDEX	29 September 2017 - 29 August 2018: 100 or more contracts per day for the same product code
			30 August 2018 onwards: 50 or more contracts per day for the same product code

Any questions arising from this document should be addressed to:
ICE Endex Compliance Department on +31 (0) 20 305 5138 or compliance-endex@ice.com