



Position Reporting Thresholds for LGTR and OCR



Document Control

Document Location

An electronic version of this document is available on the ICE website (www.theice.com).

Revision History

Revision Date	Version	Author	Revision Summary
26 August 2017	2.0	Aidan van Malsen	Added OCR
15 May 2025	2.1	Aidan van Malsen	Added GO, removed discontinued products
25 November 2025	2.2	Aidan van Malsen	Updated link to 2026 Guidance document
02 February 2026	2.3	Aidan van Malsen	Added missing products



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).



Position Reporting Thresholds:

Commodity	Product	Physical Commodity Code	Minimum Position Threshold
Power (Physical)	Belgian Power Base Futures	BPB	1
	Dutch Power Base Futures	DPB	1
	Dutch Power Peak Futures	DPA	1
Power (Financial)	Austrian Power Financial Base Daily Futures	DBH	1
	Austrian Power Financial Base Futures	AOT	1
	Austrian Power Financial Peak Futures	AOU	1
	Belgian Power Financial Base Daily Futures	DBP	1
	Belgian Power Financial Base Futures	BEB	1
	Belgian Power Financial Peak Futures	BEP	1
	Dutch Power Financial Base Daily Futures	DDA	1
	Dutch Power Financial Base Futures	NLB	1
	Dutch Power Financial Peak Futures	NLP	1
	French Power Financial Base 1x Cal Options	FNR	1
	French Power Financial Base 1x Qtr Options	FNQ	1
	French Power Financial Base Daily Futures	DFB	1
	French Power Financial Base Futures	FNB	1
	French Power Financial Base Options	FNB	1
	French Power Financial Peak Daily Futures	DFA	1
	French Power Financial Peak Futures	FNA	1
	German Power Financial Base 1x Cal Options	GXC	1
	German Power Financial Base 1x Qtr Options	GXQ	1
	German Power Financial Base Daily Futures	DGB	1
	German Power Financial Base Early (Q1) 1x Cal Options	GX1	1
	German Power Financial Base Early (Q2) 1x Cal Options	GX2	1
	German Power Financial Base Early (Q3) 1x Cal Options	GX3	1
	German Power Financial Base Futures	GAB	1
	German Power Financial Base Options	GAB	1
	German Power Financial Peak Daily Futures	DGA	1
	German Power Financial Peak Futures	GAP	1
	Italian Power Financial Base 1x Cal Options	IPR	1
	Italian Power Financial Base 1x Qtr Options	IPQ	1
	Italian Power Financial Base Daily Futures	DIF	1
	Italian Power Financial Base Futures	IPB	1
	Italian Power Financial Base Options	IPB	1
	Italian Power Financial Peak Futures	IPP	1
Spanish Power Financial Base Daily Futures	DSB	1	



	Spanish Power Financial Base Futures	SPB	1
Natural Gas (Physical)	Austrian CEGH VTP Natural Gas Daily Futures	AVL	1
	Austrian CEGH VTP Natural Gas Futures	AVM	1
	Dutch TTF Natural Gas Daily Financial Futures (ICIS)	TTL	1
	Dutch TTF Natural Gas Daily Futures	TFE	1
	Dutch TTF Natural Gas Daily Options	TFZ	1
	Dutch TTF Natural Gas Futures	TFM	1
	Dutch TTF Natural Gas Options (Futures Style Margin)	TFO	1
	French PEG Natural Gas Daily Financial Futures (ICIS)	DFV	1
	French PEG Natural Gas Daily Futures	PEH	1
	French PEG Natural Gas Futures	PEG	1
	German THE Natural Gas Daily Financial Futures (ICIS)	TGN	1
	German THE Natural Gas Daily Futures	TGP	1
	German THE Natural Gas Futures	GNM	1
	German THE Natural Gas Options (Futures Style Margin)	GNP	1
	ICE Exend Dutch TTF Natural Gas 12-Month Calendar Spread Options	DT0	1
	ICE Exend Dutch TTF Natural Gas 1-Month Calendar Spread Options	DT1	1
	ICE Exend Dutch TTF Natural Gas 2-Month Calendar Spread Options	DT2	1
	ICE Exend Dutch TTF Natural Gas 3-Month Calendar Spread Options	DT3	1
	ICE Exend Dutch TTF Natural Gas 4-Month Calendar Spread Options	DT4	1
	ICE Exend Dutch TTF Natural Gas 5-Month Calendar Spread Options	DT5	1
ICE Exend Dutch TTF Natural Gas 6-Month Calendar Spread Options	DT6	1	
Italian PSV Natural Gas Daily Financial Futures (ICIS)	PSL	1	
Italian PSV Natural Gas Futures	IGA	1	
Guarantees of Origin (GO)	Any Renewable Non-Biomass GO Futures	GOY	1
	Any Renewable Tech GO Futures	GOZ	1
	Hydro GO Futures	GOX	1
	Solar GO Futures	GOV	1
	Wind GO Futures	GOW	1
Emissions	EUA 2 Futures	EC2	1
	EUA Daily Future	ECP	1
	EUA Futures	C	1
	EUA Futures Options (Futures Style Margin)	EFO	1
	EUA Mini Futures	EFG	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 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	50 or more contracts per day for the same product code

Any questions arising from this Guidance should be addressed to:
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