



# TRD\_REG File v1.2 Specification

## EMIR Refit – Clearing Member EOD File Specification



## Document History

Version	Date	Amendments
1.0	2024-02-28	New document.
1.1	2024-05-31	<p>2.4 - Field Names and Content - Field names and Content – Corrected FIX Tags for “EXECUTION_TIMESTAMP” row of table.</p> <p>2.5 – File Examples – Corrected example Position UTIs in Position UTI 2.0 format to reflect changes for “Member Mnemonic” element of UTI.</p> <p>Appendix - Position UTI 2.0 format - Corrected “Member Mnemonic” row of table to “LME Clear Identifier” and amended description. Corrected sample value UTIs in this format accordingly.</p> <p>Appendix - Position UTI 2.0 format - Corrected FIX Tags for “ExpiryDate” and “PutOrCallIndicator” rows in table.</p> <p>Appendix - Position UTI 3.0 format – Corrected FIX Tag for “Account” element.</p>
1.2	2024-07-04	<p>Corrected references in all sections of document referring to “Tag 5322 – FirmID” correcting this to “Tag 448 – PartyID where Tag 452 in same block = 1”.</p> <p>Changed references in all sections of document from “EMIR 2.0 format” to “Existing EMIR format”.</p> <p>Changed references in all sections of document from “EMIR 3.0 format” to “EMIR Refit format”.</p>



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# 1 Introduction

As part of the regulatory changes being undertaken to improve standards of reporting of trades in financial derivatives, ESMA published their Final Report “Technical standards on reporting, data quality, data access and registration of Trade Repositories under EMIR REFIT” on Thursday 17<sup>th</sup> December 2020. The updated EMIR reporting requirements for firms whose reporting obligation is to **ESMA** entered into force on **Monday 29<sup>th</sup> April 2024**.

The FCA published a joint FCA/Bank of England Policy Statement (PS 23/2) alongside the final amendments to Technical Standards and new rules for Trade Repositories (TRs) in relation to changes to the derivatives reporting framework under UK EMIR, on Thursday 24<sup>th</sup> February 2022. The updated EMIR reporting requirements for firms whose reporting obligation is to the **FCA** enter into force on **Monday 30<sup>th</sup> September 2024**.

As per the Revised Technical Notice 23-056 distributed by LME Clear on Friday 22<sup>nd</sup> December 2023, the TRD\_REG file is a new end of day (EOD) file produced by LME Clear and distributed to Clearing Members via Clearing SFTP. This is an updated version based on the existing TRD (Trades) file and will be produced with additional fields containing data that may be useful for Clearing Members to fulfil their EMIR reporting requirements under the new EMIR REFIT reporting schema.

In addition to the new TRD\_REG file, two other new EOD files will be made available to Clearing Members. These will be the OPP\_REG (Open Positions) and COD\_REG (Collateral) files. Specification documents will also be made available for these files.

LME Clear made these new files available from 29<sup>th</sup> April 2024 to all Clearing Members. Depending on their status, Clearing Members will be able to choose when and which files to make use of.

LME Clear reserves the right to make changes to the structure and content of the TRD\_REG file after 29<sup>th</sup> April 2024. Any future changes will be communicated to Clearing Members in advance.



## 2 TRD\_REG File

### 2.1 Filename

The daily file is generated in a .csv format using the following naming convention.

YYYYMMDD\_hhmmss\_[MEMBER]\_TRD\_REG.csv

- C.O.B Date - the Report Date in format YYYYMMDD (8 characters).
- Time - the time the report was produced in format hhmmss (6 characters).
- Member - the Member Mnemonic e.g. ABC, (3 characters).
- File Name; "TRD\_REG".

Example file name for a Production file for Member ABC including positions for COB 31<sup>st</sup> October 2024:  
20241031\_211507\_ABC\_TRD\_REG.csv

### 2.2 Header Record

The header record is the first row of the worksheet. This will be comprised of the column names in order.

### 2.3 New Fields

The new TRD\_REG file contains five additional fields that are not present on the current TRD file.

These are listed below. Further details are provided in section 2.4.

- Report Tracking Number
- Subsequent Position UTI
- ISIN
- Execution Timestamp
- Traded Price Premium

The new fields will be displayed in columns 37 to 41 in the new file.

Changes have also been made to the field population logic for some existing fields. Please refer to section 2.4 for full details.



## 2.4 Field Names and Content

The file contains one record for each cleared trade.

“Data Type” has been provided as a descriptive field – further information as to the precise format of the field can be seen in the “Comment” column.

Where “Data Type” is given as “Decimal”, the first number in the Characters column is the maximum number of total digits permitted in the value and the second number is the maximum number of total digits permitted after the decimal place. “14,2” for example, means a maximum number of 14 digits in the field with 2 of the 14 digits reserved for places after the decimal point.

Column	Field Name	Data Type	Characters	LMESmart Fix Tag	Comment
1	REPORT_DATE	Date	8	N/A	Report date in YYYYMMDD format.
2	MEMBER	String	3	Tag 448 – PartyID where Tag 452 in same block = 1. (This value can be hardcoded as your firm’s three letter Member mnemonic).	Member Mnemonic, for example “ABC”.
3	ACCOUNT	String	Up to 20	N/A	Name of the Member Position Account in LMEmercury.
4	ACCOUNT_TYPE	String	Up to 35	N/A	To be populated with one of the following values:  “Omnibus Direct Client” “Omnibus Indirect Client” “Individual Segregated Direct Client” “House” “Unallocated House Account” “Gross Omnibus Segregated Account”
5	TRADE_STATUS	String	2	N/A	“AC” for “Accepted”.
6	CONTRACT	String	3	Tag 55 - Symbol	First 2 characters = Underlying metal (see column 7). 3 <sup>rd</sup> character = currency of contract (“D” for USD, “E” for EUR, “S” for “GBP”, “Y” for JPY).



Column	Field Name	Data Type	Characters	LMESmart Fix Tag	Comment
7	UNDERLYING	String	2	First 2 characters of Tag 55 - Symbol	To be populated with a LME contract code. A full range of tradable LME contracts can be viewed here:  <a href="https://www.lme.com/en/Trading/Contract-types">https://www.lme.com/en/Trading/Contract-types</a>
8	CURRENCY	String	3	3 <sup>rd</sup> character of Tag 55 – Symbol.  “D” = populate as “USD”. “E” = populate as “EUR”. “S” = populate as “GBP”. “Y” = populate as “JPY”.	ISO 4217 currency code. Will always be one of:  “USD” “EUR” “GBP” “JPY”
9	CONTRACT_TYPE	String	Up to 13	N/A	Type of contract, possible values are:  “LMEOption” “LMEForward” “LMEFuture” “LMETAPO” “LMECashFuture” “LMESwap”
10	SUB_CONTRACT_TYPE	String	1	N/A	If above “LMEOption” or “LMETAPO” this value will be “C” (Call) or “P” (Put). Otherwise blank.
11	FORWARD_DATE	Date	8	Tag 541 - MaturityDate	If CONTRACT_TYPE = “LMEForward”, value populated with prompt date of contract in “YYYYMMDD” format. Otherwise blank.
12	FORWARD_MONTH	Date	6	First 6 characters of Tag 541 - MaturityDate	If CONTRACT_TYPE not “LMEForward” populated with prompt month of contract in “YYYYMM” format. Otherwise blank.
13	TRADE_DATE	Date	8	First 8 characters of Tag 5507 - TrdMatchTime	Value populated with trade matching date in “YYYYMMDD” format.
14	TRANSACT_TIME	Timestamp	21	Tag 5507 – TrdMatchTime	21 character variable showing trade matching time to the nearest millisecond in following format: YYYYMMDD-HH:MM:SS.sss  The time will be represented as the UK local time when the trade was matched.



Column	Field Name	Data Type	Characters	LMESmart Fix Tag	Comment
15	ABBREVIATED_PRICE	String	Up to 10	Tag 5474 - AbbreviatedPrice	When an abbreviated price is provided, a price expressed as a differential relative to either the price code of the tradable instrument (for example, "C-0.05") or the first leg of a strategy trade (for example, "-5").
16	TRADE_PRICE	Decimal	14,2	Tag 637 - LegLastPx	<p>If CONTRACT_TYPE for trade is not "LMEOption" or "LMETAPO" this will be populated as the trade price. If this is not an integer, this figure will be rounded to 2 decimal places.</p> <p>If CONTRACT_TYPE for trade is "LMEOption" or "LMETAPO" this will be populated as the premium per lot rounded to 2 decimal places.</p> <p>The price/premium will be shown as the "clean" price (net of commissions/fees) for Ring and Select trades and the "dirty" price for Inter-office and Basis Ring trades.</p>
17	STRIKE_PRICE	Decimal	14,2	Tag 202 – Strike Price	If CONTRACT_TYPE = "LMEOption" or "LMETAPO", value populated with strike price.
18	UNIQUE_PRODUCT_ID	String	Up to 27	N/A	<p>If CONTRACT_TYPE is not "LMEOption" or "LMETAPO", value concatenated in the below way:</p> <p>"XLME" &amp; CONTRACT (see column 6) &amp; "F" &amp; FORWARD DATE (see column 11) &amp; a 6 character CFI code relating to that product.</p> <p>Example = "XLMEAHDF20231101FCEPSX".</p> <p>IF CONTRACT_TYPE = "LMEOption" or "LMETAPO", value concatenated in the below way:</p> <p>"XLME" &amp; CONTRACT (see column 6) &amp; "OC" or "OP" (depending on if option is call or put) &amp; maturity date of option in YYYYMMDD format &amp; STRIKE (see column 17) &amp; a 6 character CFI code relating to that product.</p> <p>Example = "XLMEAHDOC202310042400OCAPPS".</p>
19	BUY_SELL	String	Up to 4	Tag 54 – Side. "1" = "BUY". "2" = "SELL".	"BUY" or "SELL" from Member perspective.
20	LOTS	Integer	Up to 6	Tag 10003 - LegLastQty	Number of lots traded.





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Column	Field Name	Data Type	Characters	LMESmart Fix Tag	Comment
21	EXCHANGE_REFERENCE	String	16	First 8 characters of Tag 5507 – TrdMatchTime & last 8 characters of Tag 17 – ExecID.	Matched trade reference consisting of the first 8 characters being the Match Date in YYYYMMDD format & the last 8 characters being a numeric string.
22	SELECT_TRADE_NUMBER	String	19	Tag 5940 - SelectTradeNumber	For trades executed on Select v9, 2 characters "TA" + 2 characters of Underlying (column 7) + 8 characters of Match Date in YYYYMMDD format + "X" + 7 character numeric string.  For trades executed on Select v10, a 19 digit numeric string.  For trades not executed on Select, blank.
23	ORDER_ID	String	9	Tag 37 - OrderID	LMESmart Order ID – will contain only numeric characters.
24	CLIENT_ORDER_ID	String	Up to 52	Tag 11 – ClientOrderID	Client supplied Order ID – can contain special characters.
25	EXCHANGE_TRADE_TYPE	String	Up to 2	Tag 5681 – ExchangeTradeType	Potential values listed below:  0 = Normal 2 = Give-Up Executor 3 = Member Clearing 4 = Historic Price Carry 5 = Option Expiry Future 6 = Reversal 7 = Correction 8 = Exception 9 = OTC Bring On 10 = OTC Take Off 11 = Transfer Send 12 = Transfer Receive 14 = Give-up Clearer 15 = Financing
26	VENUE_ID	String	1	Tag 7931 - VenueID	Potential values listed below:  0 = Inter-office 1 = Ring 2 = Select 3 = Basis Ring



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Column	Field Name	Data Type	Characters	LMESmart Fix Tag	Comment
27	TRADE_TIME	Timestamp	6	First 6 characters of Tag 5179 – TradeTime.	“HHMMSS” format.
28	TIME_BRACKET	String	2	Tag 943 – TimeBracket	Where VENUE_ID (column 26) = 1 or 3, value to be populated with one of the following values:  R1 – Ring One R2 – Ring Two K1 – Kerb One K2 – Kerb Two C1 – Basis Ring One C2 – Basis Ring Two D1 – Basis Kerb One D2 – Basis Kerb Two
29	CLIENT_CODE	String	Up to 20	N/A	String identifying client. This is the value entered into LMESmart.
30	CLIENT_ID	String	Up to 11	Tag 448 – PartyID when Tag 447 = “N”	String determining client.
31	PRIVATE_REFERENCE	String	Up to 10	Tag 5476 - PrivateReference	Participant defined trade half reference.  Also serves as a post auction processing reference back to the original trade half and auction.
32	PUBLIC_REFERENCE	String	Up to 12	Tag 5477 - PublicReference	Participant defined trade half reference.  Included if TradeCategory = GiveUpExecutor or GiveUpClearer. Also, if trade half is a directed bid/offer on a PTT Auction in which case should reflect the Auction Id (YYMMDDNNNNNN, e.g., 240225000001).
33	CLEARING_REFERENCE	String	16	Tag 5934 - ClearingRefNo	LMEMercury assigned unique reference number common to both halves of a matched cleared trade.
34	TRADE_REFERENCE	String	-	-	This field is left blank on the file.
35	MATCHING_SLIP_ID	String	8	Tag 5442 - MatchingSlipID	This is an identifier for a matched trade half.
36	UNIQUE_TRANSACTION_ID	String	34 (EXISTING EMIR). 47 (EMIR 3.0).	N/A	Trade UTI. Refer to Appendix for details on population of this value.



Column	Field Name	Data Type	Characters	LMESmart Fix Tag	Comment
37	REPORT_TRACKING_NUMBER	String	16	First 8 characters of Tag 5507 – TrdMatchTime & Tag 5442 - MatchingSlipID	Trade matching date in YYYYMMDD format + Matching Slip ID.
38	SUBSEQUENT_POSITION_UTI	String	Up to 52	N/A	Refer to Appendix for details on population of this value.
39	ISIN	String	12	N/A	ISO 6166 standard for ISIN code population. ISIN of the LME traded instrument.
40	EXECUTION_TIMESTAMP	Timestamp	17	<p>Ring trades - The first 8 characters of Tag 75 – Trade Date &amp; “-“ (hyphen) &amp; first 8 characters of Tag 5179 - TradeTime when Tag 5440 - ClearingStatus = “2” (Cleared)</p> <p>Select trades - The first 17 characters of Tag 5507 - TrdMatchTime</p> <p>Inter-office trades – The first 17 characters of Tag 5507 – TrdMatchTime when Tag 5440 - ClearingStatus = “2” (Cleared)</p>	<p>This will be the execution timestamp of the trade in the following format. – YYYYMMDD-hh:mm:ss</p> <p>Execution timestamp for each venue has been determined to be:</p> <p>Ring – last second of the ring session for that metal. Select – LMEsmart matched time. Inter-office/Basis Ring – LMEmercury cleared time.</p> <p>Example – “20240913-12:30:31”</p>
41	TRADED_PRICE_PREMIUM	Decimal	14,2	<p>If CONTRACT_TYPE = “LMEOption” or “LMETAPO” - Tag 20031 – TradedPremium,</p> <p>If CONTRACT_TYPE not “LMEOption” or “LMETAPO” – Tag 20030 – TradedPrice.</p>	<p>Clean price (price without commission or fees) – only for Inter-office or Basis Ring trades.</p> <p>If CONTRACT_TYPE = “LMEOption” or “LMETAPO”, field populated with the premium paid per lot without commission or fees from value inputted into the Traded Premium field in LMEsmart.</p> <p>If CONTRACT_TYPE is not “LMEOption” or “LMETAPO”, field populated with the price without commission or fees from value inputted into the Traded Price field in LMEsmart.</p>



## 2.5 File Examples

The below examples show how a sample record may be populated for each contract type offered on LME. Where a field is not populated for a particular example, this has been labelled as “(Blank)”.

### 2.5.1 Forward

Column	Field Name	Sample Values
1	REPORT_DATE	20251031
2	MEMBER	ABC
3	ACCOUNT	ABC_C_CLIENT
4	ACCOUNT_TYPE	OMNIBUS DIRECT CLIENT
5	TRADE_STATUS	AC
6	CONTRACT	AHD
7	UNDERLYING	AH
8	CURRENCY	USD
9	CONTRACT_TYPE	LMEForward
10	SUB_CONTRACT_TYPE	(Blank)
11	FORWARD_DATE	20251201
12	FORWARD_MONTH	(Blank)
13	TRADE_DATE	20251031
14	TRANSACT_TIME	20251031-10:01:45.123
15	ABBREVIATED_PRICE	(Blank)
16	TRADE_PRICE	2175
17	STRIKE_PRICE	(Blank)
18	UNIQUE_PRODUCT_ID	XLMEAHDF20251201FCEPSX
19	BUY_SELL	BUY
20	LOTS	1
21	EXCHANGE_REFERENCE	2025103100051161
22	SELECT_TRADE_NUMBER	(Blank)
23	ORDER_ID	297497298
24	CLIENT_ORDER_ID	82074159
25	EXCHANGE_TRADE_TYPE	0
26	VENUE_ID	2
27	TRADE_TIME	131800
28	TIME_BRACKET	(Blank)
29	CLIENT_CODE	AC123
30	CLIENT_ID	AC123
31	PRIVATE_REFERENCE	JBloggs



32	PUBLIC_REFERENCE	JBloggs
33	CLEARING_REFERENCE	1169417727092401
34	TRADE_REFERENCE	(Blank)
35	MATCHING_SLIP_ID	10769911
36	UNIQUE_TRANSACTION_ID	<b>EMIR Refit format:</b> 213800L8AQD59D3JRW81202510310001234510769911ABC
37	REPORT_TRACKING_NUMBER	2025103110769911
38	SUBSEQUENT_POSITION_UTI	<b>EMIR Refit format:</b> 213800L8AQD59D3JRW81GB0123456789ABCCCLIENT
39	ISIN	GB0123456789
40	EXECUTION_TIMESTAMP	20251031-10:30:31
41	TRADED_PRICE_PREMIUM	2165



## 2.5.2 LMEmini

Column	Field Name	Sample Values
1	REPORT_DATE	20240923
2	MEMBER	ABC
3	ACCOUNT	ABC_H_1
4	ACCOUNT_TYPE	HOUSE
5	TRADE_STATUS	AC
6	CONTRACT	ZSD
7	UNDERLYING	ZS
8	CURRENCY	USD
9	CONTRACT_TYPE	LMEFuture
10	SUB_CONTRACT_TYPE	(Blank)
11	FORWARD_DATE	(Blank)
12	FORWARD_MONTH	202411
13	TRADE_DATE	20240916
14	TRANSACT_TIME	20240916-12:25:20.765
15	ABBREVIATED_PRICE	(Blank)
16	TRADE_PRICE	2540
17	STRIKE_PRICE	(Blank)
18	UNIQUE_PRODUCT_ID	XLMEZSDF20241129FCECSX
19	BUY_SELL	BUY
20	LOTS	10
21	EXCHANGE_REFERENCE	2024091600043650
22	SELECT_TRADE_NUMBER	TA-ZS-20240916-008716
23	ORDER_ID	297756767
24	CLIENT_ORDER_ID	LME_CBAFIXPT1:20240916:1894
25	EXCHANGE_TRADE_TYPE	0
26	VENUE_ID	2
27	TRADE_TIME	123322
28	TIME_BRACKET	(Blank)
29	CLIENT_CODE	(Blank)
30	CLIENT_ID	649T17
31	PRIVATE_REFERENCE	JDoe
32	PUBLIC_REFERENCE	649T17
33	CLEARING_REFERENCE	1169442902251500
34	TRADE_REFERENCE	(Blank)
35	MATCHING_SLIP_ID	10453521
36	UNIQUE_TRANSACTION_ID	<b>Existing EMIR format:</b>



		E01LMEC000202409160002345610453521
37	REPORT_TRACKING_NUMBER	2024091610453521
38	SUBSEQUENT_POSITION_UTI	<b>Existing EMIR format:</b> E01LMEC000LMCABC_H_1ZSD20241129
39	ISIN	GB9876543210
40	EXECUTION_TIMESTAMP	20240916-12:43:17
41	TRADED_PRICE_PREMIUM	2530



### 2.5.3 Option

Column	Field Name	Sample Values
1	REPORT_DATE	20241129
2	MEMBER	ABC
3	ACCOUNT	ABC_C_CLIENT2
4	ACCOUNT_TYPE	OMNIBUS DIRECT CLIENT
5	TRADE_STATUS	AC
6	CONTRACT	CAD
7	UNDERLYING	CA
8	CURRENCY	USD
9	CONTRACT_TYPE	LMEOption
10	SUB_CONTRACT_TYPE	C
11	FORWARD_DATE	(Blank)
12	FORWARD_MONTH	202506
13	TRADE_DATE	20241115
14	TRANSACT_TIME	20241115-09:31:45.915
15	ABBREVIATED_PRICE	(Blank)
16	TRADE_PRICE	25
17	STRIKE_PRICE	8500
18	UNIQUE_PRODUCT_ID	XLMECADOC202506058500OCAFPS
19	BUY_SELL	BUY
20	LOTS	100
21	EXCHANGE_REFERENCE	2024111500035218
22	SELECT_TRADE_NUMBER	(Blank)
23	ORDER_ID	297803612
24	CLIENT_ORDER_ID	LME_ABCFIXPT1:20241115:0945
25	EXCHANGE_TRADE_TYPE	0
26	VENUE_ID	0
27	TRADE_TIME	143404
28	TIME_BRACKET	(Blank)
29	CLIENT_CODE	ABC123
30	CLIENT_ID	ABC123
31	PRIVATE_REFERENCE	456ABC
32	PUBLIC_REFERENCE	456ABC
33	CLEARING_REFERENCE	1169443207213900
34	TRADE_REFERENCE	(Blank)
35	MATCHING_SLIP_ID	10543091
36	UNIQUE_TRANSACTION_ID	<b>EMIR Refit format:</b>





		213800L8AQD59D3JRW81202411150003456710543091ABC
37	REPORT_TRACKING_NUMBER	2024111510543091
38	SUBSEQUENT_POSITION_UTI	<b>EMIR Refit format:</b> 213800L8AQD59D3JRW81GB1234567890ABCCCLIENT2
39	ISIN	GB1234567890
40	EXECUTION_TIMESTAMP	20241115-09:48:24
41	TRADED_PRICE_PREMIUM	24.5



### 2.5.4 TAPO (Traded Average Price Option)

Column	Field Name	Sample Values
1	REPORT_DATE	20240802
2	MEMBER	ABC
3	ACCOUNT	ABC_H_1
4	ACCOUNT_TYPE	HOUSE
5	TRADE_STATUS	AC
6	CONTRACT	PBD
7	UNDERLYING	PB
8	CURRENCY	USD
9	CONTRACT_TYPE	LMETAPO
10	SUB_CONTRACT_TYPE	P
11	FORWARD_DATE	(Blank)
12	FORWARD_MONTH	202502
13	TRADE_DATE	20240802
14	TRANSACT_TIME	20240802-12:05:00.274
15	ABBREVIATED_PRICE	(Blank)
16	TRADE_PRICE	205
17	STRIKE_PRICE	2000
18	UNIQUE_PRODUCT_ID	XLMEPBDDOP202502282000OPXTCS
19	BUY_SELL	SELL
20	LOTS	4
21	EXCHANGE_REFERENCE	2024080200038967
22	SELECT_TRADE_NUMBER	(Blank)
23	ORDER_ID	309635346
24	CLIENT_ORDER_ID	GUI-20240802-ABCDEF-0000081
25	EXCHANGE_TRADE_TYPE	14
26	VENUE_ID	0
27	TRADE_TIME	115500
28	TIME_BRACKET	(Blank)
29	CLIENT_CODE	(Blank)
30	CLIENT_ID	(Blank)
31	PRIVATE_REFERENCE	270137020241120
32	PUBLIC_REFERENCE	ABC10
33	CLEARING_REFERENCE	1170116931317310
34	TRADE_REFERENCE	(Blank)
35	MATCHING_SLIP_ID	10380212
36	UNIQUE_TRANSACTION_ID	<b>Existing EMIR format:</b>



		E01LMEC000202408020004567810380212
37	REPORT_TRACKING_NUMBER	2024080210380212
38	SUBSEQUENT_POSITION_UTI	<b>Existing EMIR format:</b> E01LMEC000LMCABC_H_1PBD20250228
39	ISIN	GB2345678901
40	EXECUTION_TIMESTAMP	20240802-12:35:09
41	TRADED_PRICE_PREMIUM	207.50



### 2.5.5 Cash Settled Future

Column	Field Name	Sample Values
1	REPORT_DATE	20241101
2	MEMBER	ABC
3	ACCOUNT	ABC_C_CLIENTIC
4	ACCOUNT_TYPE	OMNIBUS INDIRECT CLIENT
5	TRADE_STATUS	AC
6	CONTRACT	HCD
7	UNDERLYING	HC
8	CURRENCY	USD
9	CONTRACT_TYPE	LMECashFuture
10	SUB_CONTRACT_TYPE	(Blank)
11	FORWARD_DATE	(Blank)
12	FORWARD_MONTH	202412
13	TRADE_DATE	20241101
14	TRANSACT_TIME	20241101-11:16:57.256
15	ABBREVIATED_PRICE	(Blank)
16	TRADE_PRICE	555
17	STRIKE_PRICE	(Blank)
18	UNIQUE_PRODUCT_ID	XLMEHCDF20241231FCECSX
19	BUY_SELL	SELL
20	LOTS	1
21	EXCHANGE_REFERENCE	2024110100052604
22	SELECT_TRADE_NUMBER	(Blank)
23	ORDER_ID	306551649
24	CLIENT_ORDER_ID	LME_ABCFIXSEALSPROD:20241101:1116
25	EXCHANGE_TRADE_TYPE	0
26	VENUE_ID	2
27	TRADE_TIME	111657
28	TIME_BRACKET	(Blank)
29	CLIENT_CODE	X1326000
30	CLIENT_ID	X1326000
31	PRIVATE_REFERENCE	(Blank)
32	PUBLIC_REFERENCE	(Blank)
33	CLEARING_REFERENCE	1169943335984720
34	TRADE_REFERENCE	(Blank)
35	MATCHING_SLIP_ID	10289282
36	UNIQUE_TRANSACTION_ID	<b>EMIR Refit format:</b>



		213800L8AQD59D3JRW81202411010005678910289212ABC
37	REPORT_TRACKING_NUMBER	2024110110289212
38	SUBSEQUENT_POSITION_UTI	<b>EMIR Refit format:</b> 213800L8AQD59D3JRW81GB3456789012ABCCCLIENTIC
39	ISIN	GB3456789012
40	EXECUTION_TIMESTAMP	20241101-11:24:57
41	TRADED_PRICE_PREMIUM	560



### 2.5.6 Monthly Average Future

Column	Field Name	Sample Values
1	REPORT_DATE	20240701
2	MEMBER	ABC
3	ACCOUNT	ABC_H_1
4	ACCOUNT_TYPE	HOUSE
5	TRADE_STATUS	AC
6	CONTRACT	OND
7	UNDERLYING	NI
8	CURRENCY	USD
9	CONTRACT_TYPE	LMESwap
10	SUB_CONTRACT_TYPE	(Blank)
11	FORWARD_DATE	(Blank)
12	FORWARD_MONTH	202503
13	TRADE_DATE	20240628
14	TRANSACT_TIME	20240628-14:45:26.190
15	ABBREVIATED_PRICE	(Blank)
16	TRADE_PRICE	18100
17	STRIKE_PRICE	(Blank)
18	UNIQUE_PRODUCT_ID	XLMEONDF20250331FCECSX
19	BUY_SELL	SELL
20	LOTS	3
21	EXCHANGE_REFERENCE	2024062800012978
22	SELECT_TRADE_NUMBER	(Blank)
23	ORDER_ID	306685301
24	CLIENT_ORDER_ID	240103ABCMET0069_0168434276
25	EXCHANGE_TRADE_TYPE	14
26	VENUE_ID	0
27	TRADE_TIME	144526
28	TIME_BRACKET	(Blank)
29	CLIENT_CODE	(Blank)
30	CLIENT_ID	MET123
31	PRIVATE_REFERENCE	MET123_456
32	PUBLIC_REFERENCE	(Blank)
33	CLEARING_REFERENCE	1169946893063600
34	TRADE_REFERENCE	(Blank)
35	MATCHING_SLIP_ID	11033132
36	UNIQUE_TRANSACTION_ID	<b>Existing EMIR format:</b>



		E01LMEC000202406280005678911033132
37	REPORT_TRACKING_NUMBER	2024062811033132
38	SUBSEQUENT_POSITION_UTI	<b>Existing EMIR format:</b> E01LMEC000LMCABC_H_1OND20250331
39	ISIN	GB9876543210
40	EXECUTION_TIMESTAMP	20240628-14:58:26
41	TRADED_PRICE_PREMIUM	18250



## 2.6 File location

This file will be available to Members via SFTP on the LME Clear SFTP at the end of each business day for that day's activity.

This file will be available in the following new folder location:

\YYYYMMDD\REG





## Appendix - UTI Formats

New formats for the Position UTI and Trade UTI to meet the requirements of the EMIR Refit reporting schema will be adopted for positions and trades opened on or after **Friday 27<sup>th</sup> September 2024**.

UTIs in open positions at UK EMIR go-live will remain in the Existing EMIR format until maturity of the position.

Details of both the Existing EMIR and EMIR Refit formats are provided below.

### Position UTI – Existing EMIR format

Element	Format	Characters	LMESmart Fix Tag	Comment
ESMA Code	String	3	N/A	"E01" (fixed value)
CCP MIC	String	4	N/A	"LMEC" (fixed value)
Constant	String	3	N/A	"000" (fixed value)
LME Clear Identifier	String	3	N/A	"LMC" (fixed value)
Account Name	String	Up to 20	N/A	Can include underscores. Example = "ABC_H_1".
Exchange Product Code	String	3	Tag 55 - Symbol	Product code, letters only. Example = "PBD".
Expiry Date	Date	6	Tag 541 - MaturityDate	DDMMYY format. Example = "180924".
Put/Call Indicator	String	1	Tag 461 - CFICode	Populated for Options/TAPOs only. If first two letters = "OC" – call option. If first two letters = "OP" – put option.
Strike Price	Integer	9	Tag 202 - StrikePrice	Options only. Example = "2500".

A Position UTI under the Existing EMIR format can be up to 52 characters long.

An example Position UTI under the Existing EMIR format for a position on a non-option product:

"E01LMEC000LMCABC\_H\_1PBD180924"

An example Position UTI under the Existing EMIR format for a position on an option product:

"E01LMEC000LMCABC\_H\_1PBD020924P2500"



## Position UTI – EMIR Refit format

Element	Format	Characters	LMESmart Fix Tag	Comment
LME Clear LEI	String	20	N/A	"213800L8AQD59D3JRW81" (fixed value)
ISIN	String	12	N/A	ISO 6166 standard code designating a financial instrument. Example = "GB0123456789"
Member Mnemonic	String	3	Tag 448 – PartyID where Tag 452 in same block = 1. (This value can be hardcoded as your firm's three letter Member mnemonic).	Member mnemonic. Example = "ABC".
Position Account	String	1	Tag 581 - AccountType	Populated as either "H", "C", "S" or "G".
Account Name	String	Up to 16	Tag 1 - Account	Alphanumeric string that will exclude underscores or any other special characters. Example = "1"

A Position UTI under the EMIR Refit format can be up to 52 characters long.

An example Position UTI under the EMIR Refit format:

"213800L8AQD59D3JRW81GB0123456789ABCH1"

## Trade UTI – Existing EMIR format

Element	Format	Characters	LMESmart Fix Tag	Comment
ESMA Code	String	3	N/A	"E01" (fixed value)
CCP MIC	String	4	N/A	"LMEC" (fixed value)
Constant	String	3	N/A	"000" (fixed value)
Matching Reference Number	String	16	First 8 characters – N/A. Last 8 characters - Tag 5935 – MatchingRefNo	Unique trade reference number for a matched trade (with the two halves that make up the trade having this same number). This is assigned when the trade halves are matched.  It is made up of two parts: Business date in YYYYMMDD format (8 characters). nnnnnnnn = Matching sequence number for the day padded with leading zeros as needed (8 characters).
SlipID	String	8	Tag 5442 – SlipID.	Slip ID – this is an identifier for a matched trade half.



A Trade UTI under the Existing EMIR format is 34 characters long.

An example Trade UTI under the Existing EMIR format:

“E01LMEC000202409180004567800012345”

### Trade UTI – EMIR Refit format

Element	Format	Characters	LMESmart Fix Tag	Comment
LME Clear LEI	String	20	N/A	“213800L8AQD59D3JRW81” (fixed value)
Matching Reference Number	String	16	First 8 characters – N/A. Last 8 characters - Tag 5935 – MatchingRefNo.	Unique trade reference number for a matched trade (with the two halves that make up the trade having this same number). This is assigned when the trade halves are matched. It is made up of two parts: Business date in YYYYMMDD format (8 characters). nnnnnnnn = Matching sequence number for the day padded with leading zeros as needed (8 characters).
SlipID	String	8	Tag 5442 – SlipID.	Slip ID – this is an identifier for a matched trade half.
Member Mnemonic	String	3	Tag 448 – PartyID where Tag 452 in same block = 1. (This value can be hardcoded as your firm’s three letter Member mnemonic).	Member mnemonic. Example = “ABC”

A Trade UTI under the EMIR Refit format is 47 characters long.

An example Trade UTI under the EMIR Refit format:

“213800L8AQD59D3JRW81202409180001234500056789ABC”