



# Annex 4

## List of Available Reports

*Please respond to:*

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[LME.COM/CLEAR](https://www.lme.com/clear)

Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Accounts	YYYYMMDD_HHMMSS_XXX_ACC	Daily	03:00:00	A list of all position accounts associated with the Member.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Auto Exercised Options	YYYYMMDD_HHMMSS_XXX_AEO	Daily when applicable	18:15:00	The Auto Exercised Options report will show positions that are to be flagged for automatic exercise on the Member's behalf.	XXX>YYYYMMDD>STANDARD>data	Base
Settlements and Mean Prices	YYYYMMDD_HHMMSS_SMP_C YYYYMMDD_HHMMSS_SMP YYYYMMDD_HHMMSS_SMP_P	Daily	13:30:00	The Base Metals Settlement and Mean Prices report will produce a report with settlement and mean prices for each underlying symbol and currency.	common>YYYYMMDD>market	Combined, Base & Precious
Closing Prices	YYYYMMDD_HHMMSS_CLO_C YYYYMMDD_HHMMSS_CLO YYYYMMDD_HHMMSS_CLO_P	Daily	18:15:00	The Closing Price Data File will show closing price for each tradable instrument.	common>YYYYMMDD>market	Combined, Base & Precious
Close Out Reports	YYYYMMDD_HHMMSS_CLS	Daily when applicable	20:53:00	The Close Out report details all successful Close Out instructions for futures	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Collateral Daily Activity	YYYYMMDD_HHMMSS_XXX_CDA	Daily	21:55:00	The Collateral Daily Activity report will show all collateral movements for a member.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Collateral Fees (Daily)	YYYYMMDD_HHMMSS_XXX_CFE	Daily	22:00:00	Accommodation and Interest fees per trade and member	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Collateral Fees (Monthly)	YYYYMMDD_HHMMSS_XXX_MCF	FDOM	22:02:00	Accommodation and Interest fees per trade and member	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Contract Types	YYYYMMDD_HHMMSS_CNT	Daily	03:00:00	The Contract Types report will produce a list of valid contract types in the system	common>YYYYMMDD>static	Base
Contracts	YYYYMMDD_HHMMSS_CON	Daily	03:00:00	The Contracts report will produce a list of valid contracts in the system	common>YYYYMMDD>static	Base
Cover Distribution	YYYYMMDD_HHMMSS_XXX_COD	Daily	21:55:00	The purpose of this data file is to provide members with the sum of the monetary values in Cover Distribution, on a daily basis.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Currencies	YYYYMMDD_HHMMSS_CUR	Daily	03:00:00	The Currencies report will produce a list of valid currencies in the system	common>YYYYMMDD>static	Base
Delivery Commitments	YYYYMMDD_HHMMSS_DCM	Daily when applicable	21:22:00	The Delivery Commitments report will show the numbers of lots that have gone to delivery for a member.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Exchange Rates	YYYYMMDD_HHMMSS_EXR	Daily	18:15:00	The Exchange Rates report will produce a report with exchange rates for each forward date and currency pair.	common>YYYYMMDD>market	Base



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Financial Daily Activity	YYYYMMDD_HHMMSS_XXX_FDA	Daily	21:55:00	The Financial Daily Activity report will show the financial activity for each member and account.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Financial Pending Daily Activity	YYYYMMDD_HHMMSS_XXX_FPA	Daily	21:55:00	The Financial Daily Activity report will show the financial pending activity for each member and account.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Financial Summary	YYYYMMDD_HHMMSS_XXX_FSM	Daily	21:55:00	Provides a summary of all financial activity for the value date in question.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Future Closing Prices	YYYYMMDD_HHMMSS_FCP_C YYYYMMDD_HHMMSS_FCP YYYYMMDD_HHMMSS_FCP_P	Daily	18:15:00	The Futures Closing Prices report will produce a report with closing prices for each forward symbol and currency.	common>YYYYMMDD>market	Combined, Base & Precious
Instruments	YYYYMMDD_HHMMSS_INS	Daily	03:00:00	The Instruments report will produce a list of tradable instruments in the system	common>YYYYMMDD>static	Base
Interest Rates	YYYYMMDD_HHMMSS_INR	Daily	18:15:00	The Interest Rates report will produce a report with interest rates for each forward date	common>YYYYMMDD>market	Base
Invoice and Account Sales	YYYYMMDD_HHMMSS_IAS	Daily	21:22:00	The Invoice & Account Sales report will contain the details of trades that have been cash settled and warrant delivery values by member position account.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Individual Warrant Holdings	YYYYMMDD_HHMMSS_XXX_IWH	Daily when applicable	09:30:00	The purpose of this file is to give the Members details about the individual Warrant holdings on a non cash collateral account.	XXX>YYYYMMDD>STANDARD>data	Base
Japanese Yen Advice Listing	YYYYMMDD_HHMMSS_XXX_YAL	Daily when applicable	21:22:00	The Japanese Yen Advise Listing report will show JPY deliveries and P&I values for a member.	XXX>YYYYMMDD>STANDARD>data	Base
LME Clear Auto Exercise ATM Strike Prices and Boundaries Report	YYYYMMDD_HHMMSS_XXX_LMECAEXBR	Monthly - 1st Wed -1	18:30:00	Shows the ATM strike as well as the strikes that will define what are OTM and ITM.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Auto Prepared Traded Option Report for Automatic Exercise	YYYYMMDD_HHMMSS_XXX_LMECAPOER	Monthly - 1st Wed -1	18:30:00	Shows the Traded Option positions that are deemed ITM and therefore automatically flagged for exercise.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Cover Distribution Report	YYYYMMDD_HHMMSS_XXX_LMECCODSR	Daily	21:55:00	Details all collateral movements that have taken place in that day's cover distribution process.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Failed Settlement Report	YYYYMMDD_HHMMSS_XXX_LMECPRFSR	Daily when applicable		Shows the details of any positions that has not or will not be settled on the prompt date	XXX>YYYYMMDD>STANDARD>reports	Precious
LME Clear Financial Activity Report	YYYYMMDD_HHMMSS_XXX_LMECFINAR	Daily	21:55:00	Shows all monetary movements for the Member for the day in question	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious



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LME Clear Financial Daily Pending Activity Report	YYYYMMDD_HHMMSS_XXX_LMECFIPAR	Daily	21:55:00	Provides a summary of all financial activity for value dates other than the day in question.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Financial Summary Report	YYYYMMDD_HHMMSS_XXX_LMECFINSR	Daily	21:55:00	Provides a summary of all financial activity for the value date in question.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Forward Delivery for Prompt Report	YYYYMMDD_HHMMSS_XXX_LMECFDFPR	Daily when applicable	21:55:00	Shows the number of lots that have gone to delivery for each metal for the nearest prompt.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Forwards Matched Trade Report	YYYYMMDD_HHMMSS_XXX_LMECFOMTR	Daily	21:05:00	All Forwards that have been accepted for clearing or cancelled on the day in question.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Forwards Position Report	YYYYMMDD_HHMMSS_XXX_LMECFORPR	Daily	21:05:00	All Forward positions held by the Member at that point in time. Report in development, finished product will detail the trade makeup of each position as opposed to showing SOD position.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Futures Index and Steel Expiry Report	YYYYMMDD_HHMMSS_XXX_LMECFUTER	2nd Wed	21:23:00	Shows the LME Index Futures Expiries and the P+L derived from this event.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Futures Matched Trade Report	YYYYMMDD_HHMMSS_XXX_LMECFUMTR	Daily	21:20:00	All Futures that have been accepted for clearing or cancelled on the day in question.	XXX>YYYYMMDD>STANDARD>reports	Base



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
LME Clear Futures Position Report	YYYYMMDD_HHMMSS_XXX_LMECFUTPR	Daily	21:20:00	All Futures positions held by the Member at that point in time.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Future Delivery for Prompt Report	YYYYMMDD_HHMMSS_XXX_LMECFUDFP	Daily when applicable	21:13:00	Shows the number of lots that have gone to delivery for each metal for the nearest prompt.	XXX>YYYYMMDD>STANDARD>reports	Precious
LME Clear Invoice and Account Sales Report	YYYYMMDD_HHMMSS_XXX_LMECIAASR	Daily	21:22:00	Contains details of cash and physical delivery obligations for Forward contracts at that point in time.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Japanese Yen Advice Listing	YYYYMMDD_HHMMSS_XXX_LMECJYALR	Daily when applicable	21:22:00	Shows details of the JPY deliveries and P+L values 2 days prior to the JPY prompt in question.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Margin Summary Report	YYYYMMDD_HHMMSS_XXX_LMECMSUMR	Daily	22:00:00	Show the Members margins summarized and total per Position account in USD	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Member Default Fund Report	YYYYMMDD_HHMMSS_XXX_LMECMEDFR	FDOM		Shows details of the recalculated Member Default fund contribution.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear NLV and Variation Margin Report	YYYYMMDD_HHMMSS_XXX_LMECINVMR	Daily	22:00:00	Shows Members' margin obligations summarised and total at a contract level on the day in question.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious



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LME Clear Non Cash Collateral Balance Report	YYYYMMDD_HHMMSS_XXX_LMECNCCBR	Daily	22:00:00	Shows the balance of a Member's non cash collateral at the time of generation.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Non Cash Collateral Daily Activity Report	YYYYMMDD_HHMMSS_XXX_LMECCODAR	Daily	21:55:00	Shows all collateral movements as initiated by the Member or LME Clear on the day in question.	XXX>YYYYMMDD>STANDARD>reports	Includes both Base & Precious
LME Clear Options Matched Trade Report	YYYYMMDD_HHMMSS_XXX_LMECOPMTR	Daily	21:20:00	All Options that have been accepted for clearing or cancelled on the day in question.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Options Position Report	YYYYMMDD_HHMMSS_XXX_LMECOPTPR	Daily	21:20:00	All Options positions held by the Member at that point in time.	XXX>YYYYMMDD>STANDARD>reports	Base
Forwards Position Summary Report	YYYYMMDD_HHMMSS_XXX_LMECFOPSR	Daily	21:20:00	All Forward Open positions held by the Member at that point in time.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear SWAP Expiry Report	YYYYMMDD_HHMMSS_XXX_LMECSWAER	LDOM	20:00:00	Shows the results of the SWAPs expiry process on the day in question	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear TAPO Expiry Report	YYYYMMDD_HHMMSS_XXX_LMECTAPER	LDOM	15:00:00	Shows the TAPOs that have been assigned or abandoned following expiry.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Traded Option Assignment Report	YYYYMMDD_HHMMSS_XXX_LMECTOPAR	Daily when applicable	11:15:00	Shows the assignment of the Traded Option positions.	XXX>YYYYMMDD>STANDARD>reports	Base





Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
LME Clear Traded Option Exercise Report	YYYYMMDD_HHMMSS_XXX_LMECTOPER	Daily when applicable	11:15:00	Shows any Traded Options that have been exercised on the day in question.	XXX>YYYYMMDD>STANDARD>reports	Base
LME Clear Traded Option Expiry Summary Report	YYYYMMDD_HHMMSS_XXX_LMECTOESR	Daily when applicable	11:15:00	Shows a summary of all Options activity including abandonments.	XXX>YYYYMMDD>STANDARD>reports	Base
LMEmini Expiry Report	YYYYMMDD_HHMMSS_XXX_LMECMINER	3rd Wed - 2	21:25:00	Shows the LMEmini Futures Expiries and the P+L derived from this event.	XXX>YYYYMMDD>STANDARD>reports	Base
Member Default Fund	YYYYMMDD_HHMMSS_XXX_MDF	FDOM		The Member Default Fund report will show default fund contributions for a member.	XXX>YYYYMMDD>STANDARD>data	Includes both Base & Precious
Member List	YYYYMMDD_HHMMSS_MEM_C YYYYMMDD_HHMMSS_MEM YYYYMMDD_HHMMSS_MEM_P	Daily	03:00:00	The Member List report will produce a list of clearing house members	common>YYYYMMDD>static	Combined, Base & Precious
Monthly Fee Invoice (EUR)	YYYYMMDD_HHMMSS_XXX_MMFIR_EUR	Monthly	09:10:00	EUR invoice containing trading, collateral transaction and collateral accommodation fees, and collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Fee Invoice (GBP)	YYYYMMDD_HHMMSS_XXX_MMFIR_GBP	Monthly	09:10:00	GBP invoice containing trading, collateral transaction and collateral accommodation fees, and collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Monthly Fee Invoice (JPY)	YYYYMMDD_HHMMSS_XXX_MMFIR_JPY	Monthly	09:10:00	JPY invoice containing trading, collateral transaction and collateral accommodation fees, and collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Fee Invoice (USD)	YYYYMMDD_HHMMSS_XXX_MMFIR_USD	Monthly	09:10:00	USD invoice containing trading, collateral transaction and collateral accommodation fees, and collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Interest Statement (EUR)	YYYYMMDD_HHMMSS_XXX_MMISR_EUR	Monthly	09:10:00	Interest statement in EUR and contains collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Interest Statement (GBP)	YYYYMMDD_HHMMSS_XXX_MMISR_GBP	Monthly	09:10:00	Interest statement in GBP and contains collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Interest Statement (JPY)	YYYYMMDD_HHMMSS_XXX_MMISR_JPY	Monthly	09:10:00	Interest statement in JPY and contains collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Interest Statement (USD)	YYYYMMDD_HHMMSS_XXX_MMISR_USD	Monthly	09:10:00	Interest statement in USD and contains collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Monthly Interest Statement (CNH)	YYYYMMDD_HHMMSS_XXX_MMISR_CNH	Monthly	09:10:00	Interest statement in CNH and contains collateral interest.	XXX>YYYYMMDD>STANDARD>reports	Base
Compression Report	YYYYMMDD_HHMMSS_XXX_LMECCOMPR	Daily when applicable	04:15:00	Compression Report detailing all compressed trades	XXX>YYYYMMDD>STANDARD>reports	Base
Non Cash Warrant Collateral Daily Activity Report	YYYYMMDD_HHMMSS_XXX_LMECWCDAR	Daily	21:55:00	The Non Cash Warrant Collateral Daily Activity report will show the lodged Non-Cash Warrants for	XXX>YYYYMMDD>STANDARD>reports	Base



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
				each member and position account.		
Non Cash Collateral Balances	YYYYMMDD_HHMMSS_XXX_CLB	Daily	21:55:00	The Non Cash Collateral Balances report will show the lodged non-cash collateral for each member and position account.	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious
Notional Average Prices	YYYYMMDD_HHMMSS_NAP	Daily	18:15:00 and 20:10:00	The Notional Average Prices report will produce a report with average prices for each forward symbol and currency.	common>YYYYMMDD>market	Base
Open Interest	YYYYMMDD_HHMMSS_OPI YYYYMMDD_HHMMSS_OPI_P	Daily	20:30:00	The Open Interest report will produce a report with Open Interest for all contracts.	common>YYYYMMDD>market	Base & Precious
Open Positions	YYYYMMDD_HHMMSS_XXX_OPP	Daily	20:45:00	The Open Positions report will produce a list of open positions in the system for each member.	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious
Open Positions (U Account)	YYYYMMDD_HHMMSS_XXX_OUP	Daily when applicable	21:00:00	The Open Positions on the Unallocated Account	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious
Option Expiries	YYYYMMDD_HHMMSS_XXX_EXP	Daily when applicable	11:15:00	The Expiries report will show expiries for all relevant Option contracts for a member.	XXX>YYYYMMDD>STANDARD>data	Base



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Settlement Prices	YYYYMMDD_HHMMSS_SET	Daily	13:30:00	The Settlement Price Data File will show settlement price for each tradable instrument.	common>YYYYMMDD>market	Base
Span Parameter Report	YYYYMMDD_HHMMSS_SPF	Daily	Hourly between the hours of 07:00:00 and 20:00:00 - final file published at 21:46:00	List of SPAN volatilities and spread charges.	common>YYYYMMDD>market	Base
Span Detail Report	YYYYMMDD_HHMMSS_SMD	Daily	21:45:00	End-of-day breakdown snapshot of the SPAN initial margin calculation into its component parts; scanning loss, inter-month charge, inter-commodity credit, short option minimum charge. It will be at a commodity level and will represent what is currently seen in the LMEmercury Risk Perspective intra day in real-time.	XXX>YYYYMMDD>STANDARD>data	Base
Sub Contract Types	YYYYMMDD_HHMMSS_SCT	Daily	03:00:00	The Sub Contract Types report will produce a list of valid sub contract types in the system.	common>YYYYMMDD>static	Base
Trade Fees (Daily)	YYYYMMDD_HHMMSS_XXX_FEE	Daily	22:00:00	Fees per trade and member.	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious
Trade Fees (Monthly)	YYYYMMDD_HHMMSS_XXX_MFE	FDOM	22:05:00	Fees per trade and member.	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious



Report Name	Code	Frequency	Default Time of Generation (BAU)	Content	Location on SFTP server	Base/ Precious
Traded Average Price Option Prices	YYYYMMDD_HHMMSS_ACP	Daily	18:15:00 and 20:10:00	The Traded Average Price Option Prices report will produce a report with prices for each TAPO and currency.	common>YYYYMMDD>market	Base
Traded Option Auto Exercise Gradations	YYYYMMDD_HHMMSS_AEG	Daily	18:15:00 and 20:10:00	The Traded Option Auto Exercise Gradations report will, on a monthly basis, produce a report that will show the auto exercise gradations for all contracts expiring that month.	common>YYYYMMDD>market	Base
Traded Option Prices	YYYYMMDD_HHMMSS_TCP	Daily	18:15:00 and 20:10:00	The Traded Option Prices report will produce a report with prices for each Traded Option and currency.	common>YYYYMMDD>market	Base
Trades	YYYYMMDD_HHMMSS_XXX_TRD	Daily	21:20:00	The Trades report will produce a list of trades in the system for each member.	XXX>YYYYMMDD>STANDARD>data	Base
Trades (U Account)	YYYYMMDD_HHMMSS_XXX_TRU	Daily when applicable	21:00:00	Top day Trades on the Unallocated Account.	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious
Underlying's	YYYYMMDD_HHMMSS_UND	Daily	03:00:00	The Underlying's report will produce a list of underlying products in the system.	common>YYYYMMDD>static	Base
Variation Margins	YYYYMMDD_HHMMSS_XXX_VMG	Daily	22:00:00	Variation Margin Report will show the Members margins summarized and total per Position account.	XXX>YYYYMMDD>STANDARD>data	Includes Base & Precious



*All LMEClear reports are generated in CSV and PDF format automatically. XML and XLS format files are available on request.*

