



# LMEdprs Operating & Technical Guide

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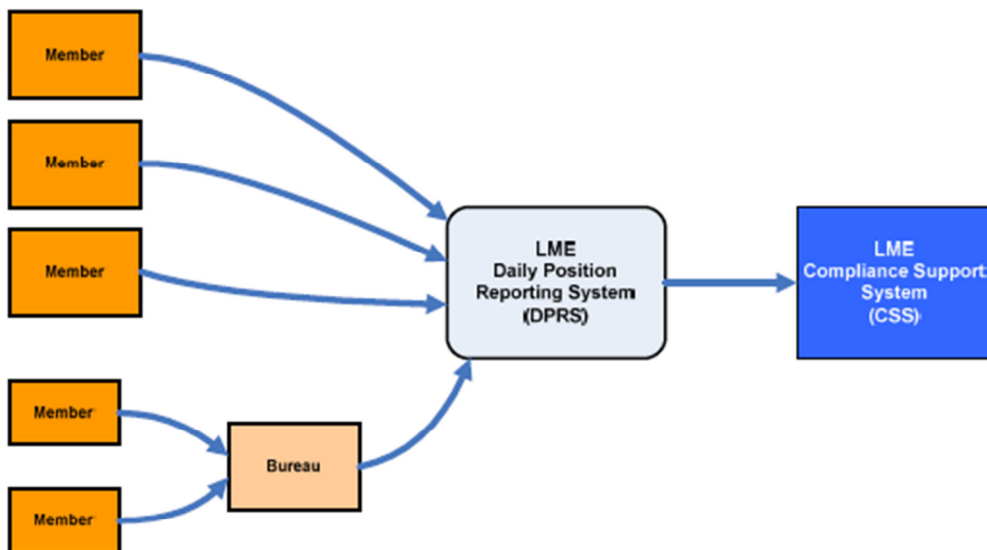
# 1 Introduction

This document is the Member Interface Specification for the LME Daily Position Reporting System (DPRS). It describes how Members should implement software and/or technical procedures for reporting directly to the LME.

The LME Daily Position Reporting System (DPRS) enables LME members to submit details of four types of information to the LME Compliance Support System (CSS), as follows:

- Daily client and proprietary positions
- Warrant holdings
- Options by strike prices
- Open interest

Figure 1 below shows the overall context of the system – DPRS collects data from the members, either directly or via bureau, and ultimately delivers it to CSS.



**Figure 1 - DPRS System context**

The data is submitted in the form of batches – each batch relates to a single member, data type and specific date, which is known as the ‘Report Date’. The report date is generally the previous business day.

LME rules require the submission of the data to be complete by 8:30 am (9:00am for Open Interest), although the system does not enforce this.

Upload and/or submission are only permitted on trading days. If a member attempts to upload a file on a non-trading day they will receive back an error code in their status file. A non-trading day is considered as any Saturday, any Sunday or any bank holiday (as defined for the DPRS system).

## 2 Overview of Data Delivery

This section describes the various mechanisms by which the members may deliver their data to the LME. Members may choose to use a combination of one or more of the options provided.

The process of reporting Daily positions data to the LME consists of two stages:

1. Uploading the data into the DPRS system.
2. Submitting the uploaded data to LME Market Surveillance.

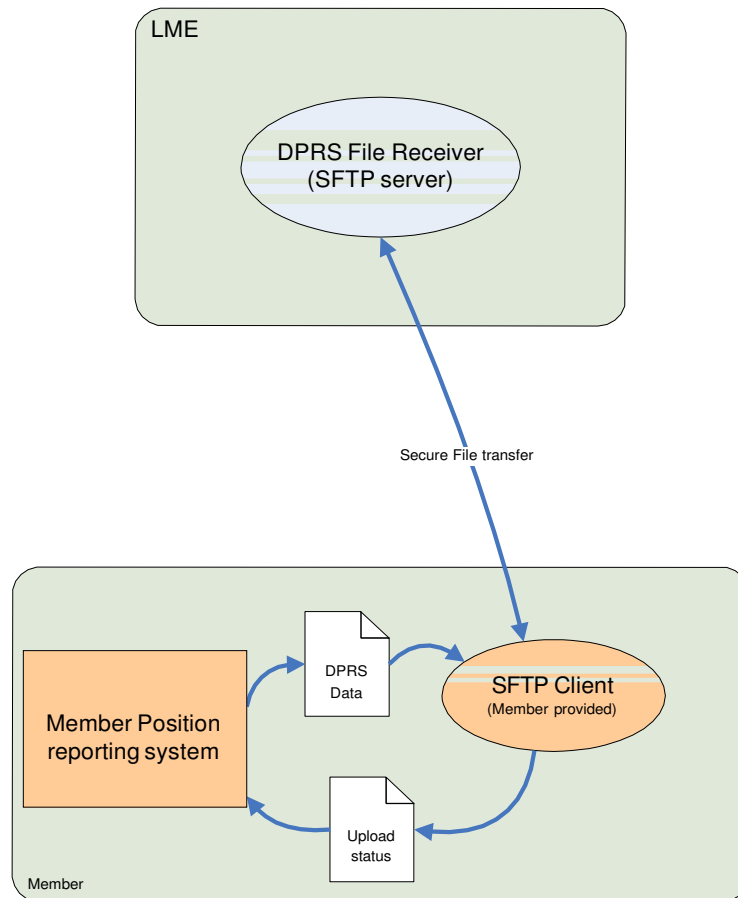
There are various mechanisms available for performing these two stages – the following table gives a brief overview of each of the data delivery options available.

Connectivity to the LME must be via the LME private secure network- LMEnet. All data is transferred via secure, encrypted connections.

<p><b>Option A.</b> <b>Interactive Web Application</b></p>	<p>An interactive, secure web based application, hosted by the LME and accessed via secure connections across an IP network. This allows users to upload data files, manually enter and amend data (including uploaded data), and finally submit that data to the LME.</p>
<p><b>Option B.</b> <b>Direct File Transfer to LME.</b></p>	<p>Secure file transfer across an IP network. Members can push the files to the LME using a secure file transfer protocol packaged with SSH (SFTP). Members may choose whether to automatically submit the data to the LME as soon as it is uploaded or alternatively just upload it into the DPRS system.</p>

Use of the Interactive web application (Option A) is covered by the appropriate user guide and is not considered further here. The following subsections describe the file transfer mechanisms in more detail.

## 2.1 Direct Secure File transfer



### Figure 2 - Simple secure File transfer

This option ('Option B'), as shown in Figure 2 above, the member is responsible for transferring the data files to the LME (and retrieving the upload status reports) using SSH File Transfer Protocol (SFTP). There is no LME software installed at the member site. The members own systems are responsible for generating the DPRS data in the appropriate file format and transferring it to the LME. The file transfer must be performed using the secure file transfer protocol (SFTP). At the host end, the DPRS receiver application validates the uploaded data and generates an upload status report, indicating the success or otherwise of the data upload. The members system will need to download the upload status report and verify that the uploaded data had been accepted by the LME.

The file upload always replaces any data for the same member, data type and report date that already exists on the server.

When uploading files to DPRS the Member can control whether the uploaded data is automatically submitted to the LME if it passes validation.

## 3 Connecting and logging on

The DPRS File receiver is a secured File Transfer Protocol (SFTP) Server.

### 3.1 The protocol

The DPRS Server uses the “SSH File Transfer Protocol” (also Secure File Transfer Protocol) otherwise known by the abbreviation ‘SFTP’. It is an extension of the Secure Shell protocol (SSH) version 2.0 to provide secure file transfer capabilities.

Note that DPRS does not support traditional non-secure FTP or FTP over SSL protocol, otherwise known as FTPS - if connecting directly to the DPRS server members must ensure that the tools, libraries or components that they use support SFTP.

#### Summary of DPRS server port usage:

Server Port	Usage
22	SSH File Transfer Protocol

### 3.2 Logging on

After the SFTP client has established a secure connection, it must log on using the LME provided access credentials (username and password).

Initial passwords will be issued by the LME. Members may subsequently change passwords using the DPRS Web interface.

By default, passwords will expire after 90 days, at which point password change will be forced at next logon. Passwords must be a minimum of 8 characters long and contain at least one uppercase letter, lowercase letter, and number.

When a user password expires, when logging on to the SFTP server (using the USER and PASS commands), the following response to the PASS command will be returned:

```
233 User logged in, PASSWORD EXPIRED
```

Any commands that are attempted when the password has expired will result in the following response:

```
530 PASSWORD EXPIRED
```

At this point you must change the password using the web interface.

## 4 Server structure and usage

Once the member client software has successfully logged on to the DPRS server, it will have access to a fixed directory structure described here.

From the apparent root, for individual members there will be a single subdirectory with the three character member mnemonic as its name, referred to as the 'member directory'. For bureau, there will be a subdirectory for each member that the bureau submits data for.

Beneath the member directory, there will be a set of four subdirectories as follows:

- Upload
- Auto submit
- Status
- Processed

For example, for a member with mnemonic 'ABC', the directories will be as follows:

`\ABC\upload`

`\ABC\autosubmit`

`\ABC\status`

`\ABC\processed`

### 4.1 The upload directory

Members will have read/write access to this directory.

The purpose of this directory is to allow members to upload data files into the DPRS system. Once a data file has been deposited in the upload directory, within 30 seconds it will be picked up by the DPRS software and processed. Processing of each file involves validation of the data, loading it into the DPRS database, generation of the status files and deposition in the 'processed' directory.

If the data is not 100% valid then it will still be imported into the DPRS system, and may be edited and submitted using the web interface. Alternatively, the original data file can be corrected and re-deposited in the upload directory. Each time the same data file (for the same report date) is uploaded, its data will overwrite any data already held in DPRS for that data type and report date.

Each data file will disappear from the upload directory as it is processed by DPRS.

Note that sending a file to the upload directory results in it being loaded into the DPRS system only – it does not result in the data being submitted to LME Market Surveillance. To submit the uploaded data members would need to use the web user interface, or alternatively deposit in the 'autosubmit' directory.



## 4.2 The auto submit directory

Members will have read/write access to this directory.

The function of the autosubmit directory is very similar to the upload directory, with the key addition that the data is automatically submitted to LME Market Surveillance.

As with the upload directory, a file deposited in the autosubmit directory will be picked up within 30 seconds, validated and loaded into the DPRS system. If (and only if) the data passes validation 100% then it will be automatically submitted to LME Market Surveillance immediately.

If the data is not 100% valid then it will still be imported into the DPRS system, and may be edited and submitted using the web interface. Alternatively, the original data file can be corrected and re-uploaded to the autosubmit directory. Each time the same data file (for the same report date) is uploaded, its data will overwrite any data already held in DPRS for that data type and report date.

Each data file will disappear from the autosubmit directory as it is processed by DPRS.

## 4.3 The status directory

Members will have read only access to this directory.

For each file that is processed by the DPRS system, a status file will be written to the status directory. The status file will be written to the status directory twice, once with a constant name for the data type, and once with a name incorporating the date and time of processing (see section 5.3 for details).

Each status file contains status information about the validity of the original data file content. Members should automatically download these files to verify that the data uploaded has been accepted.

Thirty seconds after depositing a file in either the 'upload' or 'autosubmit' directories, client applications should start polling the status directory for the appropriate status file. If the status file is not yet present, the client application should poll every 10 seconds.

Client applications should download the status file and check it for errors – any errors should be alerted to appropriate Member personnel.

The DPRS system will purge out old status files after 30 days.

## 4.4 The processed directory

Members will have read/write access to this directory.

After each data file is processed, it will be deposited in the 'processed' directory. For each file processed, two copies of it will be deposited in the processed directory, one with a short name (for compatibility with PC-LPRS) and one with a longer name indicating the date and time of the import.

There is no mandatory processing by Members required for files in the processed directory – they are there purely for member convenience. Members may delete the files from the processed directory.

The DPRS system will purge out old processed files after 30 days.

## 5 File formats

All of the files described in this section are in plain ASCII text format, that is to say they include the characters 0x20 to 0x7E Plus CR (0x0D), LF (0x0A), TAB (0x09) only.

Each file consists of a number of records. Each record is a single line of text, terminated by the CR and LF characters.

Each record consists of one or more data fields, which are comma separated. Any space characters between fields are ignored.

Fields must be comma delimited, and the record must contain only ASCII characters.

### 5.1 Data Input Files

Each data input file consists of a single header record followed by zero or more transaction records. The header record layout is identical for all data input files. The transaction record layouts vary between the different data input files. The record layouts are all fixed – all fields must be present.

#### 5.1.1 Daily Positions

The Daily positions file should contain one transaction record for each futures position (by commodity code and prompt date) for each client. In addition there should be one transaction record for each record in the warrant holdings file, representing material physically held. In this case the prompt date should be set to the current report date.

##### 5.1.1.1 Filename

The Daily Positions input file must be called **LP\_IMPRT.DAT**

##### 5.1.1.2 Header Record

Field Name	Picture	Comment
Record Type	X	'H'
Report Date	X(8)	ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	For an individual member, must be the appropriate member mnemonic. For a bureau, must be one of the member mnemonics for which that bureau can report.

##### 5.1.1.3 Transaction Records

Field Name	Picture	Comment
Record Type	X	'L'
Member Code	X(3)	Standard Member Mnemonic
Client Code	X(10)	Defined by Member

Field Name	Picture	Comment
Commodity Code	X(2)	One of the codes defined in section 6.3
Contract Type	X	Currently 'F' (Future) only.
Prompt Date	9(8)	ISO format, YYYYMMDD. For a futures position, this should be set to the normal prompt date, for a warrant position, this should be set to the current report date.
Position	9(10)	Lots. Integer value – can be positive, negative or zero. If the prompt date indicates a warrant position (i.e. it is the current report date) then position cannot be negative.

Note that duplicate records are not allowed – for each unique combination of Member Code, Client Code, Commodity code, Contract Type and Prompt date only one record is allowed. Duplicate records will result in error code 514.

#### 5.1.1.4 Examples

H, 20080731, ABC

L, ABC, CLI001, AA, F, 20081031, 0000000999

L, ABC, CLI001, AA, F, 20081119, 999

### 5.1.2 Warrant Holdings

#### 5.1.2.1 Filename

The Warrant Holdings input file must be called **WH\_IMPRT.DAT**

#### 5.1.2.2 Header Record

Field Name	Picture	Comment
Record Type	X	'H'
Report Date	X(8)	ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	For an individual member, must be the appropriate member mnemonic. For a bureau, must be one of the member mnemonics for which that bureau can report.

#### 5.1.2.3 Transaction Records

Field Name	Picture	Comment
Record Type	X	'W'
Member Code	X(3)	Standard Member Mnemonic

Field Name	Picture	Comment
Client Code	X(10)	Defined by Member
Commodity Code	X(2)	One of the codes defined in section 6.3
Position	9(10)	Lots Integer value – greater or equal to zero

Note that duplicate records are not allowed – for each unique combination of Member Code, Client Code and Commodity code only one record is allowed. Duplicate records will result in error code 514.

#### 5.1.2.4 Examples

H, 20080731, ABC

W, ABC, CLI001, AA, 0000000999

W, ABC, CLI001, AH, 999

W, ABC, CLI002, CA, 336

#### 5.1.3 Options

##### 5.1.3.1 Filename

The Options input file must be called **OS\_IMPRT.DAT**

##### 5.1.3.2 Header Record

Field Name	Picture	Comment
Record Type	X	'H'
Report Date	X(8)	ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	For an individual member, must be the appropriate member mnemonic. For a bureau, must be one of the member mnemonics for which that bureau can report.

##### 5.1.3.3 Transaction Records

Field Name	Picture	Comment
Record Type	X	'O'
Member Code	X(3)	Standard Member Mnemonic
Client Code	X(10)	Defined by Member
Commodity Code	X(2)	One of the codes defined in section 6.3
Option Type	X	Currently 'C' (Call) or 'P' (Put)

Field Name	Picture	Comment
Option Date	9(8)	ISO format, YYYYMMDD. For Traded Options, this is the prompt date for the underlying future – i.e. the third Wednesday of the Expiry Month. For TAPOs, this is the last business day of the expiry month. If the contract type field is not given, then either third Wednesday or Last business day are accepted. In this case, the Option Date is used to determine whether the entry is for a Traded Option or TAPO, and the strike price is validated accordingly.
Currency	X(3)	ISO Currency Code
Strike Price	9(10)	Must be present and must conform to the strike-price gradation rules.
Position	9(10)	Lots.
Contract Type	X	'T' (Traded Option) or 'A' (TAPO).

Note that duplicate records are not allowed – for each unique combination of Member Code, Client Code, Commodity code, Contract Type, Option Type, Option Date, Currency and Strike Price only one record is allowed. Duplicate records will result in error code 514.

#### 5.1.3.4 Examples

H, 20080731, ABC

O, ABC, CLI001, AH, C, 20081001, USD, 3450, 0000000999, T

O, ABC, CLI001, AH, C, 20081105, USD, 0000003450, 999, T

#### 5.1.4 Open Interest

##### 5.1.4.1 Filename

The Open Interest input file must be called **OI\_IMPRT.DAT**

##### 5.1.4.2 Header Record

Field Name	Picture	Comment
Record Type	X	'H'
Report Date	X(8)	ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	For an individual member, must be the appropriate member mnemonic. For a bureau, must be one of the member mnemonics for which that bureau can report.

**5.1.4.3 Transaction Records**

Field Name	Picture	Comment
Record Type	X	'I'
Member Code	X(3)	Standard Member Mnemonic
Sub-Account	X(2)	'PS', 'CS', 'CU', 'AS' or 'AU'
Commodity Code	X(2)	One of the codes defined in section 6.3
Prompt Date	9(8)	ISO format, YYYYMMDD For Futures = Normal prompt date For Traded Options = Prompt date for underlying future – I.e. Third Wednesday. For TAPOs = Last Business day
Contract Type	X	Currently 'F', 'A' or 'T'
Option Type	X	Currently 'C' (Call), 'P' (Put) or blank for futures
Strike Price	9(10)	For Traded Options and TAPOs only – blank or zero for Futures.
Long Position	9(10)	Lots Integer value – can be positive or zero.
Short Position	9(10)	Lots Integer value – can be positive, negative or zero.

**5.1.4.4 Examples**

H, 20080731, ABC

I, ABC, PS, AH, 20081015, F, , , 100, 0000000099

I, ABC, PS, CA, 20081105, T, C, 0000006850, 999, 100

I, ABC, PS, CA, 20081128, A, P, 6200, 999, 100

**5.2 Processed Data Input Files**

After processing each data file, DPRS will remove the file from the input directory (upload or auto submit) and write two copies to the processed directory.

The first copy of the file will have a name of the form

*XXhmmss.IMP*

The second copy of the file will have a name of the form

*XYYYYYMMDDhmmss.IMP*

Where:

XX is one of (LP, WH, OS or OI)

*hhmmss* is the time the file was processed

*YYYYMMDD* is the date the file was processed (ISO format)

The first form is to provide backwards compatibility with the old PC-LPRS system. The second form provides a more comprehensive history.

To summarise, the input files will be renamed as follows

Input filename	Output filename 1	Output filename 2
LP_IMPRT.DAT	LP <i>hhmmss</i> .IMP	LP <i>yyyymmddhhmmss</i> .IMP
WH_IMPRT.DAT	WH <i>hhmmss</i> .IMP	WH <i>yyyymmddhhmmss</i> .IMP
OS_IMPRT.DAT	OS <i>hhmmss</i> .IMP	OS <i>yyyymmddhhmmss</i> .IMP
OI_IMPRT.DAT	OI <i>hhmmss</i> .IMP	OI <i>yyyymmddhhmmss</i> .IMP

The data files will be retained in the 'processed' directory for 30 days for diagnostic purposes.

### 5.3 Status Files

After processing each data file, DPRS produce two copies of a status file in the 'status' directory. All fields must be comma delimited, and the record must contain only ASCII characters.

#### 5.3.1 Status file naming

The first copy of the file will have a name of the form

*XX*status.txt

The second copy of the file will have a name of the form

*XX*status*YYYYMMDDhhmmss*.txt

Where:

*XX* is one of (LP, WH, OS or OI)

*hhmmss* is the time the file was processed

*YYYYMMDD* is the date the file was processed (ISO format)

The first form is to provide a simple means of checking the status of the latest upload. Every time an upload is performed, the appropriate status file is overwritten. The second form provides a more comprehensive history – these files are never overwritten.

To summarise, the status files will be generated as follows:-

Input filename	Status filename 1	Status filename 2
LP_IMPRT.DAT	LPstatus.txt	LP <i>YYYYMMDDhhmmss</i> .txt

Input filename	Status filename 1	Status filename 2
WH_IMPRT.DAT	WHstatus.txt	WHYYYYMMDDhhmmss.txt
OS_IMPRT.DAT	OSstatus.txt	OSYYYYMMDDhhmmss.txt
OI_IMPRT.DAT	OIstatus.txt	OIYYYYMMDDhhmmss.txt

The status files will be retained in the 'status' directory for 30 days for diagnostic purposes.

### 5.3.2 Daily Positions Status File

#### 5.3.2.1 Header Record

Field Name	Picture	Comment
Record Type	X	'Q'
File Status	X(7)	One of – 'OK' 'WARNING' 'ERROR'
File status code	9(3)	The overall status code for the data file processing.
Processing Date	X(8)	The date the data file was processed. ISO format, YYYYMMDD
Processing Time	X(6)	The time the file was processed. hhmmss format
Data file type	X	Indicates the type of the original data file – 'L'.
Report Date	X(8)	The report date from the original data file. ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	The member mnemonic from the original data file.

#### 5.3.2.2 Transaction Records

Field Name	Picture	Comment
Record Type	X	'S'
Record status	X(7)	Indicates the status of the data record – One of – 'OK' 'WARNING' 'ERROR'
Record status	9(3)	The numeric status code for this data record
First Error Field	99	The numeric offset of the first field in the data record to have failed validation. One based.



The following fields will be present in the record if (and only if) they were successfully parsed from the original data file.

Field Name	Picture	Comment
Original Record Type	X	'L'
Member Code	X(3)	
Client Code	X(10)	
Commodity Code	X(2)	
Contract Type	X	
Prompt Date	9(8)	
Position	9(10)	

### 5.3.2.3 Examples

#### Valid File

```
Q,OK,0,20080731,053512,L,20080730,ABC
S,OK,0,0,L,ABC,CLI001,AA,F,20081030,0000000999
S,OK,0,0,L,ABC,CLI001,AA,F,20080925,999
```

#### Empty File

```
Q,WARNING,100,20080731,053512,L,20080730,ABC
```

#### File with errors

```
Q,ERROR,304,20080731,053512,L,20080730,ABC
S,OK,0,0,L,ABC,CLI001,AA,F,20081030,0000000999
S,OK,0,0,L,ABC,CLI002,CA,F,20081030,23
S,ERROR,505,5,L,ABC,CLI003,AH,F,20090230,999
S,OK,0,0,L,ABC,CLI003,AA,F,20080925,999
```

### 5.3.3 Warrant Holdings Status File

#### 5.3.3.1 Header Record

Field Name	Picture	Comment
Record Type	X	'Q'
File Status	X(7)	One of – 'OK' 'WARNING' 'ERROR'
File status code	9(3)	The overall status code for the data file processing.

Field Name	Picture	Comment
Processing Date	X(8)	The date the data file was processed. ISO format, YYYYMMDD
Processing Time	X(6)	The time the file was processed. hhmmss format
Data file type	X	Indicates the type of the original data file – 'W'.
Report Date	X(8)	The report date from the original data file. ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	The member mnemonic from the original data file.

### 5.3.3.2 Transaction Records

Record Type	X	'S'
Record status	X(7)	Indicates the status of the data record - One of – 'OK' 'WARNING' 'ERROR'
Record status	9(3)	The numeric status code for this data record
First Error Field	99	The numeric offset of the first field in the data record to have failed validation. One based.

The following fields will be present in the record if (and only if) they were successfully parsed from the original data file.

Record Type	X	'S'
Original Record Type	X	'W'
Member Code	X(3)	
Client Code	X(10)	
Commodity Code	X(2)	
Position	9(10)	

### 5.3.3.3 Examples

#### Valid File

Q,OK,0,20080731,053512,W,20080730,ABC

S,OK,0,0,W,ABC,CLI001,AA,0000000999

S,OK,0,0,W,ABC,CLI001,AA,999

### Empty File

Q,WARNING,100,20080731,053512,W,20080730,ABC

### File with errors

Q,ERROR,304,20080731,053512,W,20080730,ABC

S,OK,0,0,W,ABC,CLI001,AA,0000000999

S,OK,0,0,W,ABC,CLI002,CA,23

S,ERROR,503,4,W,ABC,CLI003,AJ,999

S,OK,0,0,W,ABC,CLI003,AA,999

## 5.3.4 Options Status File

### 5.3.4.1 Header Record

Field Name	Picture	Comment
Record Type	X	'Q'
File Status	X(7)	One of – 'OK' 'WARNING' 'ERROR'
File status code	9(3)	The overall status code for the data file processing.
Processing Date	X(8)	The date the data file was processed. ISO format, YYYYMMDD
Processing Time	X(6)	The time the file was processed. hhmmss format
Data file type	X	Indicates the type of the original data file – 'O'.
Report Date	X(8)	The report date from the original data file. ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	The member mnemonic from the original data file.

### 5.3.4.2 Transaction Records

Record Type	X	'S'
Record status	X(7)	Indicates the status of the data record - One of – 'OK' 'WARNING' 'ERROR'
Record status	9(3)	The numeric status code for this data record

Record Type	X	'S'
First Error Field	99	The numeric offset of the first field in the data record to have failed validation. One based.

The following fields will be present in the record if (and only if) they were successfully parsed from the original data file.

Record Type	X	'S'
Original Record Type	X	'O'
Member Code	X(3)	
Client Code	X(10)	
Commodity Code	X(2)	
Option Type	X	
Option Date	9(8)	
Currency	X(3)	
Strike Price	9(10)	
Position	9(10)	
Contract Type	X	

### 5.3.4.3 Examples

#### Valid File

```
Q,OK,0,20080731,053512,O,20080730,ABC
S,OK,0,0,O,ABC,CLI001,AA,C,20081015,USD,445,0000000999
S,OK,0,0,O,ABC,CLI001,AH,C,20080917,USD,546,999
```

#### Empty File

```
Q,WARNING,100,20080731,053512,O,20080730,ABC
```

#### File with errors

```
Q,ERROR,304,20080731,053512,O,20080730,ABC
S,OK,0,0,O,ABC,CLI001,AA,C,20081015,USD,400,0000000999
S,OK,0,0,O,ABC,CLI001,AH,C,20080917,USD,550,999
S,ERROR,507,6,O,ABC,CLI003,AH,F,20090202,999
S,OK,0,0,O,ABC,CLI003,AA,C,20080917,USD,450,999
```

### 5.3.5 Open Interest Status File

#### 5.3.5.1 Header Record

Field Name	Picture	Comment
Record Type	X	'Q'
File Status	X(7)	One of – 'OK' 'WARNING' 'ERROR'
File status code	9(3)	The overall status code for the data file processing.
Processing Date	X(8)	The date the data file was processed. ISO format, YYYYMMDD
Processing Time	X(6)	The time the file was processed. hhmmss format
Data file type	X	Indicates the type of the original data file – 'I'.
Report Date	X(8)	The report date from the original data file. ISO format, YYYYMMDD e.g. 20080325
Member Mnemonic	X(3)	The member mnemonic from the original data file.

**5.3.5.2 Transaction Records**

Record Type	X	'S'
Record status	X(7)	Indicates the status of the data record - One of – 'OK' 'WARNING' 'ERROR'
Record status	9(3)	The numeric status code for this data record
First Error Field	99	The numeric offset of the first field in the data record to have failed validation. One based.

The following fields will be present in the record if (and only if) they were successfully parsed from the original data file.

Record Type	X	'S'
Original Record Type	X	'I'
Member Code	X(3)	
Sub-Account	X(2)	
Commodity Code	X(2)	
Prompt Date	9(8)	
Contract Type	X	
Option Type	X	

Record Type	X	'S'
Strike Price	9(10)	
Long Position	9(10)	
Short Position	9(10)	

**5.3.5.3 Examples**

**Valid File**

Q,OK,0,20080731,053512,I,20080730,ABC  
 S,OK,0,0,I,ABC,PS,AA,20081015,F, , 445,0000000999  
 S,OK,0,0,I,ABC,PS,AH,20080917,F, , 546,999

**Empty File**

Q,WARNING,100,20080731,053512,I,20080730,ABC

**File with errors**

Q,ERROR,304,20080731,053512,I,20080730,ABC S,OK,0,0,I,ABC,PS,AA,20081015,F,  
 ,400,0000000999  
 S,OK,0,0,I,ABC,PS,AH,20080917,F, , 550,999  
 S,ERROR,503,4,I,ABC,PS,JJ,20080917,F, , 876,999  
 S,OK,0,0,I,ABC,PS,AA,F,20080917, , 450,999

**6 Status Codes**

**6.1 File Status Codes**

These are the codes which are used in the header records of the status files.

Category	Code	Description
OK	0	Success
WARNING	100	File contains no transactions
ERROR	300	Could not parse header record
ERROR	301	Invalid Header record type
ERROR	302	Invalid Report date
ERROR	303	Invalid Member mnemonic
ERROR	304	File contains one or more errors in transaction records

Category	Code	Description
ERROR	305	Upload not permitted on non-trading day
ERROR	310	General System Error – could not process the file

## 6.2 Record Status Codes

These are the codes which are used in the transaction records of the status files.

Category	Code	Description
OK	0	Success
WARNING	200	Contract Type Missing (Options file only)
ERROR	500	Could not parse record
ERROR	501	Invalid record type
ERROR	502	Invalid Member Mnemonic
ERROR	503	Invalid Commodity Code
ERROR	504	Invalid Contract type
ERROR	505	Invalid Date
ERROR	506	Invalid Prompt date
ERROR	507	Invalid Option/Expiry date
ERROR	508	Invalid client code
ERROR	509	Invalid Position
ERROR	510	Invalid Option type
ERROR	511	Invalid Currency
ERROR	512	Invalid Strike Price
ERROR	513	Invalid Sub-account
ERROR	514	Duplicate Record

## 6.3 Commodity Codes

The following are valid commodity codes.

Commodity Code	Commodity
AA	Aluminium Alloy

Commodity Code	Commodity
AH	Aluminium
CA	Copper
C	Cobalt
MO	Molybdenum
NA	NASAAC
NI	Nickel
PB	Lead
SN	Tin
ZS	Zinc
OA	Aluminium swaps
OL	Aluminium Alloy swaps
OC	Copper swaps
OM	NASAAC swaps
ON	Nickel swaps
OP	Lead swaps
OS	Tin swaps
OZ	Zinc swaps



## 7 Glossary

Term	Description
Bureau	A user of the system working at a bureau, hence potentially entering data for
Clearing	A member who clears through LMEclear. Category 1 and 2 members are clearing
CSS	Compliance Support
DPRS	Daily Position Reporting
FTP	File Transfer Protocol
FTPs	File Transfer Protocol over
HTT	Hypertext Transfer Protocol
HTTPs	Hypertext Transfer Protocol over
LMEclear	LME Clearing House
LME	The London Metal Exchange
LMEUser	A user of the system who works for the LME
Member	An organization that is a member of the LME
RAID	Redundant Array of Inexpensive Disks – a common means of providing hard disk resilience
SSL	Secure Sockets Layer – a transport layer protocol which provides secure communications between two computers across arbitrary intervening TCP/IP networks
TCP/IP	Transport Control Protocol/Internet Protocol
TLS	Transport Layer Security – Another name for SSL version 3
URL	Uniform Resource Locator – a textual way of referring to network resources, for example <a href="http://www.lme.com">http://www.lme.com</a>
User	A normal user of the system, working at either a member or a bureau
WAN	Wide Area Network
XML	eXtensible Markup Language

