



LME Clear UK EMIR Refit Reporting Changes v1.1

Document History

Version	Date	Amendments
1.0	2025-04-30	New document
1.1	2026-03-17	Clarified wording on 1.17 Direction. Amended 2.133 Option Style to reflect forthcoming changes to options as part of Options Auto Expiry changes taking effect 21 st September 2026.



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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 17th December 2020. The updated EMIR reporting requirements for firms whose reporting obligation is to ESMA entered into force on Monday 29th 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 24th February 2022. The updated EMIR reporting requirements for firms whose reporting obligation is to the FCA entered into force on Monday 30th September 2024.

UK EMIR Refit increases the number of reportable fields from 125 to 203, with additional validations and updated valid values for some of the continuing fields. Changes to field requirements include, but are not limited to:

- Introduction of the Critical Data Elements (‘CDE’) fields, in line with G20 harmonization efforts
- Addition of ‘Event Type’ as a reportable field to work in conjunction with ‘Action Type’
- Updated valid values to align with ISO 20022 XML standards

This document has been produced to provide clarity to our Clearing Members, ISVs and any other interested parties as to how LME Clear will be reporting its trade, position, valuation and collateral messages, as well as the rationale for non-inclusion of certain fields. There will also be explanation, where applicable, as to which values will be populated in certain fields per contract type.



2. Trade and Position Reporting

The below tables are based on the FCA EMIR Refit fields and the corresponding DTCC reporting fields. Sample values have been provided at both trade and position level to demonstrate where certain fields may be reported differently in LME Clear’s submissions of position messages vs trade messages for inclusion in positions.

There is also a column indicating whether the field is ‘New’ for Refit, a field that has been ‘Updated’ in name or valid values, or an ‘Existing’ field.

For LME Clear reporting, LME Clear will always be the ‘Counterparty 1 (Reporting Counterparty)’ as per ESMA’s definition and the Clearing Member will be ‘Counterparty 2’. In all cases, LME Clear are the Report Submitting Entity, with no ‘Entity Responsible for Reporting’ as all submissions are regarding cleared Exchange Traded Derivatives.

2.1 FCA Counterparty Data Table

#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.2	Report submitting entity ID	In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, that entity has to be identified in this field by a unique code. Otherwise, the entity responsible for reporting should be identified in this field.	Report submitting entity ID	Existing	<<LME Clear LEI>> - 213800L8AQD59D3J RW81	<<LME Clear LEI>> - 213800L8AQD59D3J RW81	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	Default



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.3	Entity responsible for reporting	This field is applicable only to the OTC derivatives.	N/A	New	N/A	N/A	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System (GLEIF).	LME Clear submitted trades/positions will always have been executed on the exchange (MIC Code 'XLME') which is an FCA recognised venue. Therefore, this field is not applicable as all LME Clear reported trades/positions are recognised by FCA as ETDs.
1.4	Counterparty 1 (Reporting counterparty)	Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.	Reporting Counterparty ID	Existing	<<LME Clear LEI>> - 213800L8AQD59D3J RW81	<<LME Clear LEI>> - 213800L8AQD59D3J RW81	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System (GLEIF).	Default
1.5	Nature of the counterparty 1	Indicate if the counterparty 1 is a CCP, a financial, non-financial counterparty or other type of counterparty as defined in points 1, 8 and 9 of Article 2 of Regulation (EU) No 648/2012 or an entity as referred to in accordance with point 5 of Article 1.	Nature of the reporting counterparty	Updated	C	C	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other	Default
1.6	Corporate sector of the counterparty 1	Nature of the counterparty 1's company activities. If the counterparty 1 is a financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties in	Corporate sector of the reporting counterparty	Existing	<blank>	<blank>	<ul style="list-style-type: none"> - 'INVF' – an investment firm within the meaning given in Article 2(1A) of MIFIR - 'CDTI' – a credit institution which is a CRR firm - 'INUN' – an insurance undertaking or reinsurance undertaking as defined in section 417 of the FSMA 	Default - LME Clear as a CCP is not a financial or non-financial counterparty so do not need to report a value for this field).



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</p> <p>If the counterparty 1 is a non-Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</p> <p>Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities.</p>					<ul style="list-style-type: none"> - 'UCIT' – UK UCITS set up exclusively for the purposes of serving one of more employee share purchase plans - 'ORPI' – occupational pension scheme within the meaning given in section 1(1) of the Pension Schemes Act 1993 - 'AIFD' – an alternative investment fund within the meaning given in regulation 3 of the Alternative Investment Fund Managers Regulations 2013 - 'CSDS' – a central securities depository authorised in accordance with Regulation (EU) No 9092014 of the European Parliament and of the Council <p>Taxonomy for Non-Financial Counterparties. The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006 of the European Parliament and of the Council (as it had effect immediately before IP completion day)</p> <ul style="list-style-type: none"> 'A' - Agriculture, forestry and fishing; 'B' - Mining and quarrying; 'C' - Manufacturing; 'D' - Electricity, gas, steam and air conditioning supply; 'E' - Water supply, sewerage, waste management and remediation activities; 'F' - Construction; 'G' - Wholesale and retail trade, repair of motor vehicles and motorcycles; 'H' - Transportation and storage; 'I' - Accommodation and food service activities; 'J' - Information and communication; 'K' - Financial and insurance activities; 'L' - Real estate activities; 'M' - Professional, scientific and technical activities; 'N' - Administrative and support service activities; 	



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
							'O' - Public administration and defence; compulsory social security; 'P' - Education; 'Q' - Human health and social work activities; 'R' - Arts, entertainment and recreation; 'S' - Other service activities; 'T' - Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use; 'U' - Activities of extraterritorial organizations and bodies. Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities.	
1.7	Clearing threshold of counterparty 1	Information whether counterparty 1 is above the clearing threshold referred to in Article 4a or 10 of Regulation (EU) No 648/2012 at the date when the transaction was concluded.	Clearing threshold	Existing	<blank>	<blank>	Boolean value: TRUE = Above the threshold FALSE = Below the threshold	Default - LME Clear as a CCP is not a financial or non-financial counterparty so do not need to report a value for this field.
1.8	Counterparty 2 identifier type	Indicator of whether LEI was used to identify counterparty 2.	Type of ID of the other Counterparty	Existing	TRUE	TRUE	Boolean value: TRUE -where Counterparty 2 is identified by a LEI. FALSE, for natural persons who are acting as private individuals (not business entities).	Default – all Clearing Members are legal entities with LEIs
1.9	Counterparty 2	Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.	ID of the other Counterparty	Existing	<<Clearing Member LEI>>	<<Clearing Member LEI>>	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF) or up to 72 alphanumeric character code for natural persons who are acting as private individuals (not business entities). The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting purpose.	Member static confirmed with each member bilaterally



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.10	Country of the counterparty 2	In case counterparty 2 is a natural person, the code of country of residence of that person.	Country of the other Counterparty	Existing	<blank>	<blank>	ISO 3166 Country Code - 2 character country code	1.8 will always be populated as TRUE, so this will always be <blank>.
1.11	Nature of the counterparty 2	Indicate if counterparty 2 is a CCP, a financial, non-financial counterparty or other type of counterparty in accordance with point 5 of Article 1 or points 1, 8 and 9 of Article 2 of Regulation (EU) No 648/2012.	N/A	New	F or N	F or N	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other	Member static confirmed with each member bilaterally
1.12	Corporate sector of the counterparty 2	<p>Nature of counterparty 2's company activities.</p> <p>If counterparty 2 is a financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</p> <p>If counterparty 2 is a non-financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</p>	N/A	New	INVF	INVF	<ul style="list-style-type: none"> - 'INVF' – an investment firm within the meaning given in Article 2(1A) of MIFIR - 'CDTI' – a credit institution which is a CRR firm - 'INUN' – an insurance undertaking or reinsurance undertaking as defined in section 417 of the FSMA - 'UCIT' – UK UCITS set up exclusively for the purposes of serving one of more employee share purchase plans - 'ORPI' – occupational pension scheme within the meaning given in section 1(1) of the Pension Schemes Act 1993 - 'AIFD' – an alternative investment fund within the meaning given in regulation 3 of the Alternative Investment Fund Managers Regulations 2013 - 'CSDS' – a central securities depository authorised in accordance with Regulation (EU) No 9092014 of the European Parliament and of the Council <p>Taxonomy for Non-Financial Counterparties. The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006 of the European Parliament</p>	Member static confirmed with each member bilaterally



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities.					<p>and of the Council(10)</p> <p>'A' - Agriculture, forestry and fishing; 'B' - Mining and quarrying; 'C' - Manufacturing; 'D' - Electricity, gas, steam and air conditioning supply; 'E' - Water supply, sewerage, waste management and remediation activities; 'F' - Construction; 'G' - Wholesale and retail trade, repair of motor vehicles and motorcycles; 'H' - Transportation and storage; 'I' - Accommodation and food service activities; 'J' - Information and communication; 'K' - Financial and insurance activities; 'L' - Real estate activities; 'M' - Professional, scientific and technical activities; 'N' - Administrative and support service activities; 'O' - Public administration and defence; compulsory social security; 'P' - Education; 'Q' - Human health and social work activities; 'R' - Arts, entertainment and recreation; 'S' - Other service activities; 'T' - Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use; 'U' - Activities of extraterritorial organizations and bodies.</p> <p>Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities.</p> <p>Leave blank in the case of CCPs and other type of counterparties in accordance with Article 1(5) of Regulation (EU) No 648/2012.</p>	



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.13	Clearing threshold of counterparty 2	Information whether counterparty 2 is above the clearing threshold referred to in Article 4a or 10 of Regulation (EU) No 648/2012 at the date when the transaction was concluded.	N/A	New	TRUE or FALSE	TRUE or FALSE	Boolean value: TRUE = Above the threshold FALSE = Below the threshold	Member static confirmed with each member bilaterally
1.14	Reporting obligation of the counterparty 2	Indicator of whether counterparty 2 has the reporting obligation under Regulation (EU) No 648/2012 irrespective of who is responsible and legally liable for its reporting.	N/A	New	TRUE or FALSE	TRUE or FALSE	Boolean value: TRUE, if the counterparty 2 has the reporting obligation FALSE, if the counterparty 2 does not have the reporting obligation	Member static confirmed with each member bilaterally
1.15	Broker ID	In the case a broker acts as intermediary for the counterparty 1 without becoming a counterparty himself, the counterparty 1 shall identify this broker by a unique code.	Broker ID	Existing	N/A	N/A	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	No broker involvement in LME Clear submissions.
1.16	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a CCP. This data element is applicable to cleared transactions.	Clearing member ID	Existing	<<Clearing Member LEI>>	<<Clearing Member LEI>>	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	Default
1.17	Direction	Indicator of whether counterparty 1 is the buyer or the seller as determined at the time of the transaction.	Counterparty side	Updated	BYER/SLLR	BYER/SLLR	4 alphabetic characters: BYER = buyer SLLR = seller Populated in accordance with Article 5	Trade level reporting: Derived as the reverse of the trade capture, as LME Clear is the other side of the trade. LME Clear will report the opposite direction to that shown on the Clearing Member's TRD_REG file for the trade in question. Position level reporting: Derived from the greater value of bought lots vs



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
								<p>sold lots. For reporting at position level, LME Clear will report the opposite direction to that indicated by the greater value of Columns P vs Q on the OPP_REG file.</p> <p>This means that if Open Bought Lots > Open Sold Lots for a position on the OPP_REG file, LME Clear will report as "SLLR" in column R of the mirror file. If Open Sold Lots > Open Bought Lots for a position on the OPP_REG file, LME Clear will report "BYER" in column R of the mirror file.</p> <p>This is because files generated in Mercury show data from a Member perspective, whilst data we report to the trade repository must be reported from our perspective as a CCP.</p> <p>If Open Sold Lots = Open Bought Lots for a position on the OPP_REG file, LME Clear will report "SLLR" in column R of the mirror file.</p>
1.18	Direction of leg 1	Indicator of whether the counterparty 1 is the payer or the receiver of leg 1 as determined at the date the derivative was concluded.	N/A	New	N/A	N/A	<p>4 alphabetic characters: MAKE = payer TAKE = receiver</p> <p>Populated in accordance with Article 5</p>	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.19	Direction of leg 2	Indicator of whether the counterparty 1 is the payer or the receiver of leg 2 as determined at the date the derivative was concluded.	N/A	New	N/A	N/A	4 alphabetic characters: MAKE = payer TAKE = receiver Populated in accordance with Article 5	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
1.20	Directly linked to commercial activity or treasury financing	Information on whether the contract is objectively measurable as directly linked to counterparty 1's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) No 648/2012. This field shall be populated only where the counterparty 1 is a non-financial counterparty, as referred to in Article 2(9) of the Regulation (EU) No 648/2012.	Directly linked to commercial activity or treasury financing	Existing	N/A	N/A	Boolean value: TRUE = Yes FALSE= No	Not applicable for LME Clear as LME Clear is a central counterparty and reports "C" for 1.5.
1.21	Execution Agent	LEI identifying the entity that executed the transaction on behalf of the counterparty and binds the counterparty to the terms of the transaction but is not a broker.	Execution Agent	Existing	N/A	N/A	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	No third-party viewer or execution agent requirements in LME Clear business model.



2.2 FCA Common Data

#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.1	Reporting timestamp	Date and time of the submission of the report to the trade repository.	Reporting timestamp	Existing	2024-10-02T03:00:00Z	2024-10-02T03:00:00Z	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ	Populated upon trade / position record being sent to the TR
2.1	UTI	Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.	Trade ID	Updated	213800L8AQD59D3JR W8120240918000123 4500056789ABC	213800L8AQD59D3JR W81GB0123456789A BCH1	ISO 23897 UTI. Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed.	Populated as per UTI format, details provided in Appendix C . Taken from 'UNIQUE_TRANSACTION_ID' in TRD_REG and OPP_REG files.
2.2	Report tracking number	Where a derivative was executed on a trading venue, a number generated by the trading venue and unique to that execution.	Report tracking number	Existing	2024110610105912	Not applicable for position record	An alphanumeric field up to 52 characters.	As provided upon trade / position execution. Taken from 'REPORT_TRACKING_NUMBER' in TRD_REG file.
2.3	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g. in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g. in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g. in the case of a compression).	N/A	New	N/A - blank	213800L8AQD59D3JR W81GB0123456789A BCH1	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed.	Trade level reporting – not applicable Position level reporting – populated with the Position UTI of an option when an option is exercised, creating and underlying forward. Populated as per agreed Position UTI format as detailed in Appendix C . Taken from 'PRIOR_UTI' in OPP_REG file.
2.4	Subsequent position UTI	The UTI of the position in which a derivative is included. This field is	N/A	New	213800L8AQD59D3JR W81GB099996789AB CHABCH1	Not applicable for position record	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed	Trade level reporting – position UTI of position the trade is being



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		applicable only for the reports related to the termination of a derivative due to its inclusion in a position.						included into. Taken from 'SUBSEQUENT_POSITION_UTI' in TRD_REG file. Populated as per agreed Trade UTI format as detailed in Appendix C . Position level reporting – not applicable
2.5	PTRR ID	Identifier generated by the PTRR service provider or CCP providing the PTRR service in order to connect all derivatives entering into a given PTRR event and resulting from that PTRR event.	N/A	New	N/A - blank	N/A - blank	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed. The first 20 characters represent the LEI of the compression provider	LME Clear does not recognise compression events in the context of position aggregation as PTRR.
2.6	Package identifier	Identifier (determined by the counterparty 1) in order to connect derivatives in the same package in accordance with Article 3(3). A package may include reportable and non-reportable transactions.	Complex trade component ID	Updated	N/A - blank	N/A - blank	Up to 35 alphanumeric characters.	No LME Clear contract types are identified as package style products. Carry trades at LME Clear are executed and cleared as (two) individual trades and will be reported like any other cleared trade. The Package Identifier (2.6), Package Transaction Price (2.53) and Package Transaction Price Currency (2.54) fields will therefore not be populated.
2.7	ISIN	ISIN identifying the product if that product is admitted to trading or traded on a regulated market, MTF, OTF or systematic internaliser.	Product identification	Existing	GB0123456789	GB9876543210	ISO 6166 ISIN, 12 character alphanumeric code	'ISIN' in both TRD_REG and OPP_REG.
2.8	Unique product identifier (UPI)	UPI identifying the product.	N/A	New	N/A - blank	N/A - blank	ISO 4914 UPI, 12 character alphanumeric code	LME Clear does not report OTC derivative transactions.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.9	Product classification	Classification of Financial Instrument (CFI) code pertaining to the instrument.	Product classification	Existing	FCEPSX	FCEPSX	ISO 10962 CFI, 6 characters alphabetic code	Extracted from the last six characters of 'UNIQUE_PRODUCT_ID' in TRD_REG and OPP_REG
2.10	Contract type	Each reported contract shall be classified according to its type.	Contract type	Existing	FUTR	FUTR	FUTR = 'LMEFuture', 'LMECashFuture', 'LMESwap' FORW = 'LMEForward' OPTN = 'LMETAPO', 'LMEOption'	Product / contract definitions determined by LME Clear compliance
2.11	Asset class	Each reported contract shall be classified according to the asset class it is based on.	Asset class	Existing	COMM	COMM	COMM = Commodity and emission allowances	All LME Clear submissions are Commodity ETDs
2.12	Derivative based on cryptoassets	Indicator whether the derivative is based on cryptoassets.	N/A	New	FALSE	FALSE	FALSE - for other derivatives	Cryptoasset products are not within LME Clear's product scope.
2.13	Underlying identification type	The type of relevant underlying identifier.	Underlying identification type	Existing	I	I	1 alphabetic character: I = ISIN	This will always be "I" for ISIN and is only populated for "LMEOption" instruments.
2.14	Underlying identification	The direct underlying shall be identified by using a unique identification for this underlying based on its type. For Credit Default Swaps, the ISIN of the reference obligation should be provided.	Underlying identification	Existing	GB0123456789	GB0123456789	For underlying identification type I: ISO 6166 ISIN, 12 character alphanumeric code For underlying identification type X: ISO 6166 ISIN if available, 12 character alphanumeric code	UNDERLYING_ID column on TRD_REG (column AP) and OPP_REG (column AC) files where CONTRACT_TYPE (column H) = "LMEOption".
2.15	Indicator of the underlying index	An indication of the underlying index, where available.	N/A	New	N/A - blank	N/A - blank	N/A	Interest Rates are not in LME Clear's product scope.
2.16	Name of the underlying index	The full name of the underlying index as assigned by the index provider.	Underlying identification	Existing	N/A - blank	N/A - blank	N/A	Interest Rates are not in LME Clear's product scope.
2.17	Custom basket code	If the derivative transaction is based on a custom basket, unique code assigned by the structurer	N/A	New	N/A - blank	N/A - blank	N/A	No LME Clear contract types contain a custom basket element.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		of the custom basket to link its constituents.						
2.18	Identifier of the basket's constituents	In case of custom baskets composed, among others, of financial instruments traded in a trading venue, only financial instruments traded in a trading venue shall be specified.	Underlying identification	Updated	N/A - blank	N/A - blank	N/A	No LME Clear contract types contain a custom basket element.
2.19	Settlement currency 1	<p>Currency for the cash settlement of the transaction when applicable.</p> <p>For multicurrency products that do not net, the settlement currency of the leg 1.</p> <p>This data element is not applicable for physically settled products (e.g. physically settled swaptions).</p>	Deliverable currency	Existing	USD	USD	<p>ISO 4217 Currency Code, 3 alphabetic characters</p> <p>Only applicable to 'LMETAPO', 'LME CashFuture', 'LMESwap' and 'LMEFuture' contract types where CFI Code = 'OPXTCS', 'OCXTCS' or 'FCECSX'.</p>	<p>As agreed upon execution of trade / position.</p> <p>'CURRENCY' in both TRD_REG and OPP_REG files.</p>
2.20	Settlement currency 2	<p>Currency for the cash settlement of the transaction when applicable.</p> <p>For multicurrency products that do not net, the settlement currency of the leg 2.</p> <p>This data element is not applicable for physically settled products (e.g. physically settled swaptions).</p>	Delivery currency 2	Existing	N/A - blank	N/A - blank	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.26	Collateral portfolio indicator	<p>Indicator of whether the collateralisation was performed on a portfolio basis.</p> <p>By 'on a portfolio basis', it is meant the set of</p>	Collateral portfolio	Updated	TRUE	TRUE	<p>Boolean value:</p> <p>TRUE = collateralised on a portfolio basis</p> <p>FALSE = not part of a portfolio</p>	Will be defaulted to 'TRUE'.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.						
2.27	Collateral portfolio code	If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.	Collateral portfolio code	Updated	AMTCCLIENT	AMTCCLIENT	Up to 52 alphanumeric characters. Special characters are not allowed	As provided upon execution. Reported value will not feature any underscores. 'ACCOUNT' field from COD_REG file (without underscores).
2.28	Confirmation timestamp	Date and time of the confirmation, as set out in Article 12 of Commission Delegated Regulation (EU) No 149/20132. Applicable only to OTC derivative contracts not cleared by a CCP.	Confirmation timestamp	Existing	N/A - set to blanks	N/A - set to blanks	N/A	LME Clear does not report OTC derivative transactions.
2.29	Confirmed	For new reportable transactions, whether the legally binding terms of an OTC derivatives contract were documented and agreed upon (confirmed) or not (unconfirmed). If documented and agreed, whether such confirmation was done: — via a shared confirmation facility or platform, or a private/bilateral electronic system (electronic);	Confirmation means	Existing	N/A - set to blanks	N/A - set to blanks	4 alphabetic characters: NCNF = unconfirmed ECNF = electronic YCNF = non-electronic	LME Clear does not report OTC derivative transactions.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>— via a human-readable written document, such as fax, paper or manually processed e-mails (non-electronic).</p> <p>Applicable only to OTC derivative contracts not cleared by a CCP.</p>						
2.30	Clearing obligation	<p>Indicates whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.</p> <p>Applicable only to OTC derivative contracts.</p>	Clearing obligation	Existing	N/A - set to blanks	N/A - set to blanks	N/A	LME Clear is the CCP and therefore only reports cleared trades/positions.
2.31	Cleared	Indicator of whether the derivative has been cleared by a CCP.	Cleared	Existing	Y	Y	1 alphabetic character: Y= yes, centrally cleared, for beta and gamma transactions. N= no, not centrally cleared.	Defaulted – LME Clear only reports cleared trades / positions.
2.32	Clearing timestamp	Time and date when clearing took place. Applicable only to derivatives cleared by a CCP.	Clearing timestamp	Existing	2024-10-02T15:00:01Z	2024-10-02T15:00:01Z	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	Taken from 'EXECUTION_TIMESTAMP' in both the TRD_REG and OPP_REG files and converted to correct format.
2.33	Central counterparty	Identifier of the CCP that cleared the transaction. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared").	CCP	Existing	213800L8AQD59D3JR W81	213800L8AQD59D3JR W81	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	Defaulted – LME Clear is always the CCP.
2.34	Master Agreement type	Reference to the master agreement type under	Master Agreement type	Existing	OTHR	OTHR	4 alphabetic characters:	LME Clear agreements will all be defaulted to 'OTHR'.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		which the counterparties concluded a derivative.					Or 'OTHR' if the master agreement type is not included in the above list.	
2.35	Other master agreement type	Name of the master agreement. This field shall only be completed where 'OTHR' is reported in field 2.34 of this table.	N/A	New	CCPClearingConditions	CCPClearingConditions	Up to 50 alphanumeric characters.	LME Clear agreements will all be defaulted to 'CCPClearingConditions'
2.36	Master Agreement version	Reference to the year of the master agreement relevant to the reported trade, if applicable.	Master Agreement version	Existing	<blank>	<blank>	ISO 8601 date in the format YYYY	Not applicable based on the nature of the agreement.
2.37	Intragroup	<p>Indicates whether the contract was entered into as an intragroup transaction, defined in Article 3 of Regulation (EU) No 648/2012, except that, for the contract to be characterised as an intragroup transaction for the purposes of this reporting field, the references to counterparties established in a third-country jurisdiction in Articles 3(1), 3(2)(a)(i) and 3(2)(d) respectively apply to counterparties established in any third country jurisdiction, not only jurisdictions for which:</p> <p>(a) the Commission has adopted an implementing act as referred to in Article 13(2) in respect of that third country before IP completion day, or</p> <p>(b) the Treasury have made regulations under that Article in respect of that third country after IP completion day</p> <p>This does not affect the</p>	Intragroup	Existing	<blank>	<blank>	N/A	All trades/positions reported by LME were executed on the LME exchange and are therefore not intragroup.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		meaning of the term 'intragroup transaction' as used elsewhere in Regulation (EU) No 648/2012 or related legislation.						
2.38	PTRR	Identify whether the contract results from a PTRR operation.	N/A	New	FALSE	FALSE	Boolean value: TRUE = contract results from a PTRR event FALSE = contract does not result from a PTRR event	Not applicable to LME Clear as ETD compression is not a risk reduction exercise.
2.39	Type of PTRR technique	Indicator of a type of a PTRR operation for the purpose of reporting under EMIR. Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminating trades and commonly to replace the terminated derivatives with new replacement trades. Portfolio Compression with a third-party service provider or CCP: A PTRR service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminating trades	N/A	New	N/A - set to blank	N/A - set to blank	N/A	Not applicable to LME Clear as ETD compression is not a risk reduction exercise.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>and commonly to replace the terminated derivatives with new replacement trades.</p> <p>Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.</p> <p>Other Portfolio PTRR services: A PTRR service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.</p>						
2.40	PTRR service provider	LEI identifying the PTRR service provider.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	Not applicable to LME Clear as ETD compression is not a risk reduction exercise.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.41	Venue of execution	<p>Identification of the venue where the transaction was executed.</p> <p>Use the ISO 10383 segment MIC for transactions executed on a trading venue, Systematic Internaliser (SI) or organised trading platform outside of the UK. Where the segment MIC does not exist, use the operating MIC.</p> <p>Use MIC code 'XOFF' for financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside of the UK, or where a counterparty does not know it is trading with a counterparty 2 acting as an SI.</p> <p>Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an organised trading platform outside of the UK.</p>	Venue of execution	Existing	XLME	XLME	<p>ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters</p> <p>This will be defaulted to 'XLME'</p>	All LME Clear submissions are executed on the LME Exchange
2.42	Execution timestamp	Date and time a transaction was originally executed, resulting in the generation of a new UTI.	Execution timestamp	Existing	2024-10-02T15:00:01Z	2024-10-02T15:00:01Z	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	'EXECUTION_TIMESTAMP' from both the TRD_REG and OPP_REG files.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		This data element remains unchanged throughout the life of the UTI. For position level reporting it should refer to the time when position was opened for the first time.						
2.43	Effective date	<p>Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.</p> <p>If the effective date is not specified as part of the terms of the contract, the counterparties shall report in this field the date of execution of the derivative.</p>	Effective date	Existing	2024-10-02	2024-10-02	ISO 8601 date in the UTC format YYYY-MM-DD.	As provided upon trade/position execution – it will always be the same date.
2.44	Expiration date	Unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.	Maturity date	Existing	2024-10-31	2024-10-31	ISO 8601 date in the UTC format YYYY-MM-DD.	<p>For the contract types 'LMEForward', 'LMESwap', 'LMEFuture', 'LME CashFuture', 'LME TAPO', 'FORWARD_DATE' from the INS file will be populated.</p> <p>For the contract type 'LMEOption', 'EXPIRY_DATE' from the INS file will be populated.</p>
2.45	Early termination date	<p>Effective date of the early termination (expiry) of the reported transaction.</p> <p>This data element is applicable if the termination of the transaction occurs prior to its maturity due to an ex-interim decision of a counterparty (or counterparties).</p>	Termination date	Existing	N/A - set to blanks	N/A - set to blanks	ISO 8601 date in the UTC format YYYY-MM-DD.	This is not applicable to LME products, as positions are held until expiry, so this field will not be populated.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.46	Final contractual settlement date	<p>Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract.</p> <p>For products that may not have a final contractual settlement date (e.g. American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.</p>	Settlement date	Existing	2024-10-31	2024-10-31	ISO 8601 date in the UTC format YYYY-MM-DD.	<p>For the contract types 'LMEForward', 'LMESwap', 'LMEFuture', 'LME CashFuture', 'LMETAPO', the 'SETTLEMENT_DATE' field will be used from the INS file.</p> <p>For the contract type 'LMEOption', the 'EXPIRY_DATE' field will be used from the INS file.</p> <p>A further explanation of how LME Clear derive the population for this field is provided in Appendix D</p>
2.47	Delivery type	Indicates whether the contract is settled physically or in cash.	Delivery type	Existing	CASH or PHYS	CASH or PHYS	4 alphabetic characters: CASH = Cash PHYS = Physical	Derived from the CFI code in the last 6 characters of the 'UNIQUE_PRODUCT_ID' field in both the TRD_REG and OPP_REG files.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.48	Price	<p>Price specified in the derivative transaction. It does not include fees, taxes or commissions. Where the price is not known when a new transaction is reported, the price is updated as it becomes available.</p> <p>For transactions that are part of a package, this data element contains the price of the component transaction where applicable.</p>	Price/rate	Existing	3065.5	3065.5	<p>If price is expressed as monetary value - any value up to 18 numeric characters including up to 13 decimal places. Should the value have more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If price is expressed as percentage - any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g. 2.57 instead of 2.57%). Should the value have more than 10 digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>	<p>Trade Price for Ring/Select trades and Traded Price Premium from LMEsmart for Basis Ring/Inter-office trades.</p> <p>Not populated for trades/positions for LMEOptions or LMETAPO's.</p>
2.49	Price currency	Currency in which the price is denominated. Price currency is only applicable if price is expressed as monetary value.	Currency of price	Existing	USD	USD	ISO 4217 Currency Code, 3 alphabetic characters	<p>As per the currency of the instrument the trade / position relates to.</p> <p>Not populated for trades/positions for LMEOptions or LMETAPO's.</p>
2.50	Unadjusted effective date of the price	Unadjusted effective date of the price.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.51	Unadjusted end date of the price	Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period)	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.52	Price in effect between the unadjusted effective and end date	Price in effect between the unadjusted effective date and inclusive of the unadjusted end date.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.53	Package transaction price	<p>Traded price of the entire package in which the reported derivative transaction is a component.</p> <p>This data element is not applicable if - no package is involved, or - package transaction spread is used</p> <p>Prices and related data elements of the transactions (Price currency) that represent individual components of the package are reported when available.</p> <p>The package transaction price may not be known when a new transaction is reported but may be updated later.</p>	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	<p>No LME Clear contract types are identified as package style products.</p> <p>Carry trades at LME Clear are executed and cleared as individual trades and will be reported like any other cleared trade. The Package Identifier (2.6), Package Transaction Price (2.53) and Package Transaction Price Currency (2.54) fields will therefore not be populated.</p>
2.54	Package transaction price currency	<p>Currency in which the Package transaction price is denominated.</p> <p>This data element is not applicable if - no package is involved, or - package transaction spread is used, or - package transaction price is expressed as percentage.</p>	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	<p>No LME Clear contract types are identified as package style products.</p> <p>Carry trades at LME Clear are executed and cleared as individual trades and will be reported like any other cleared trade. The Package Identifier (2.6), Package Transaction Price (2.53) and Package Transaction Price Currency (2.54) fields will</p>



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
								therefore not be populated.
2.55	Notional amount of leg 1	Notional amount of leg 1 as referred to in Article 7 of the FCA's Technical Standards.	Notional	Updated	766375	766375	<p>Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. Should the value have more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>	<p>For contract types 'LMEForward', 'LMEFuture', 'LMECashFuture', 'LMESwap', Notional amount is calculated as Price x Lots x Contract size</p> <p>For contract types 'LMEOption' and 'LMETAPO' Notional amount is calculated as Strike Price x Lots x Contract Size</p> <p>Price, Strike Price, Lots are taken from the OPP_REG/TRD_REG. Contract Size is taken from the CON file.</p>
2.56	Notional currency 1	Where applicable: the currency in which the notional amount of leg 1 is denominated.	Notional currency 1	Updated	USD	USD	ISO 4217 Currency Code, 3 alphabetic characters	As per the economic data of the trade / position executed.
2.57	Effective date of the notional amount of leg 1	Unadjusted date on which the associated notional amount of leg 1 becomes effective.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.58	End date of the notional amount of leg 1	Unadjusted end date of the notional amount of leg 1(not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.59	Notional amount in effect on associated effective date of leg 1	Notional amount of leg 1 which becomes effective on the associated unadjusted effective date.	N/A	New	N/A	N/A	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.60	Total notional quantity of leg 1	Aggregate Notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.	N/A	New	25	125	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. Should the value have more than five digits after the decimal, reporting counterparties should round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.	Always calculated as Lots x Contract Size. Lots are taken from the OPP_REG/TRD_REG. Contract Size is taken from the CON file.
2.61	Effective date of the notional quantity of leg 1	Unadjusted date on which the associated notional quantity of leg 1 becomes effective.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.62	End date of the notional quantity of leg 1	Unadjusted end date of the notional quantity of leg 1 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.63	Notional quantity in effect on associated effective date of leg 1	Notional quantity of leg 1 which becomes effective on the associated unadjusted effective date.	N/A	New	N/A	N/A	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.64	Notional amount of leg 2	Where applicable, notional amount of leg 2 as referred to in Article 7 of the FCA's Technical Standards.	N/A	New	N/A	N/A	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.65	Notional currency 2	Where applicable: the currency in which the notional amount of leg 2 is denominated.	Notional currency 2	Existing	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.66	Effective date of the notional amount of leg 2	Unadjusted date on which the associated notional amount of leg 2 becomes effective.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.67	End date of the notional amount of leg 2	Unadjusted end date of the notional amount of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.68	Notional amount in effect on associated effective date of leg 2	Notional amount of leg 2 which becomes effective on the associated unadjusted effective date.	N/A	New	N/A	N/A	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.69	Total notional quantity of leg 2	Aggregate Notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.	N/A	New	N/A	N/A	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.70	Effective date of the notional quantity of leg 2	Unadjusted date on which the associated notional quantity of leg 2 becomes effective.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.71	End date of the notional quantity of leg 2	Unadjusted end date of the notional quantity of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.
2.72	Notional quantity in effect on associated effective date of leg 2	Notional quantity of leg 2 which becomes effective on the associated unadjusted effective date.	N/A	New	N/A	N/A	N/A	No LME Clear contract types are recognised as swap-style deals and this field is therefore not applicable.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.73	Other payment type	Type of other payment amount. Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.	N/A	New	N/A	N/A	N/A	No LME Clear contract types have these payment types.
2.74	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types have these payment types.
2.75	Other payment currency	Currency in which other payment amount is denominated.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types have these payment types.
2.76	Other payment date	Unadjusted date on which the other payment amount is paid.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types have these payment types.
2.77	Other payment payer	Identifier of the payer of other payment amount.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types have these payment types.
2.78	Other payment receiver	Identifier of the receiver of other payment amount.	N/A	New	N/A - set to blanks	N/A - set to blanks	N/A	No LME Clear contract types have these payment types.
2.79	Fixed rate of leg 1 or coupon	An indication of the fixed rate leg 1 or coupon used, where applicable.	Fixed rate of leg 1	Existing	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.80	Fixed rate or coupon day count convention leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation	Fixed rate day count leg 1	Existing	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		period divided by the number of days in the year.						
2.81	Fixed rate or coupon payment frequency period leg 1	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the fixed rate of leg 1 or coupon.	Fixed rate payment frequency leg 1 – time period	Updated	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.82	Fixed rate or coupon payment frequency period multiplier leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 1 or coupon. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the	Fixed rate payment frequency leg 1 – multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		payment frequency multiplier is 0.						
2.83	Identifier of the floating rate of leg 1	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.84	Indicator of the floating rate of leg 1	An indication of the interest rate, where available.	Floating rate of leg 1		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.85	Name of the floating rate of leg 1	The full name of the interest rate as assigned by the index provider.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.86	Floating rate day count convention of leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 1 are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.87	Floating rate payment frequency period of leg 1	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the floating rate of leg 1.	Floating rate payment frequency leg 1 – time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.88	Floating rate payment frequency period multiplier of leg 1	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.</p>	Floating rate payment frequency leg 1 – multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.89	Floating rate reference period of leg 1 – time period	Time period describing the reference period for the floating rate of leg 1.	Floating rate reference period leg 1 – time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.90	Floating rate reference period of leg 1 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 1.	Floating rate reference period leg 1 – multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.91	Floating rate reset frequency period of leg 1	Where applicable: time unit associated with the frequency of payments resets, e.g. day, week, month, year or term of the stream for the floating rate of leg 1.	Floating rate reset frequency leg 1 – time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.92	Floating rate reset frequency multiplier of leg 1	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.</p>	Floating rate reset frequency leg 1 - multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.93	Spread of leg 1	<p>An indication of the spread of leg 1, where applicable: for OTC derivative transactions with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),</p> <ul style="list-style-type: none"> - spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). - difference between the reference prices of the two floating leg indexes. 	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.94	Spread currency of leg 1	Where applicable: currency in which the spread of leg 1 is denominated. This data element is only applicable if spread is expressed as monetary amount.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.95	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, where applicable.	Fixed rate of leg 2		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.96	Fixed rate day count convention leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.	Fixed rate day count leg 2		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.97	Fixed rate payment frequency period leg 2	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the fixed rate of leg 2.	Fixed rate payment frequency leg 2 – time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.98	Fixed rate payment frequency period multiplier leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.	Fixed rate payment frequency leg 2 - multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.						
2.99	Identifier of the floating rate of leg 2	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.100	Indicator of the floating rate of leg 2	An indication of the interest rate, where available.	Floating rate of leg 2		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.101	Name of the floating rate of leg 2	The full name of the interest rate as assigned by the index provider.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.102	Floating rate day count convention of leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 2 are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.103	Floating rate payment	Where applicable: time unit associated with the frequency of payments,	Floating rate payment frequency leg 2 – time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
	frequency period of leg 2	e.g. day, week, month, year or term of the stream for the floating rate of leg 2.						
2.104	Floating rate payment frequency period multiplier of leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.	Floating rate payment frequency leg 2 – multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.105	Floating rate reference period of leg 2 – time period	Time period describing the reference period for the floating rate of leg 2.	Floating rate reference period leg 2 – time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.106	Floating rate reference period of leg 2 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 2.	Floating rate reference period leg 2 –multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.107	Floating rate reset frequency period of leg 2	Where applicable: time unit associated with the frequency of payments resets, e.g. day, week, month, year or term of the	Floating rate reset frequency leg 2- time period		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		stream for the floating rate of leg 2.						
2.108	Floating rate reset frequency multiplier of leg 2	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.</p>	Floating rate reset frequency leg 2 - multiplier		N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.109	Spread of leg 2	<p>An indication of the spread of leg 2, where applicable: for OTC derivative transactions with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),</p> <ul style="list-style-type: none"> - spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). - difference between the 	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		reference prices of the two floating leg indexes.						
2.110	Spread currency of leg 2	Where applicable: currency in which the spread of leg 2 is denominated. This data element is only applicable if spread is expressed as monetary amount.	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.111	Package transaction spread	<p>Traded price of the entire package in which the reported derivative transaction is a component of a package transaction.</p> <p>Package transaction price when the price of the package is expressed as a spread, difference between two reference prices.</p> <p>This data element is not applicable if</p> <ul style="list-style-type: none"> - no package is involved, or - package transaction price is used <p>Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available.</p> <p>Package transaction spread may not be known when a new transaction is reported but may be updated later.</p>	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.
2.112	Package transaction spread currency	Currency in which the package transaction spread is denominated. This data element is not applicable if	N/A	New	N/A	N/A	N/A	Interest Rates are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		- no package is involved, or - package transaction price is used, or - package transaction spread is expressed as percentage or basis points.						
2.113	Exchange rate 1	Exchange rate between the two different currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.	Exchange rate 1		N/A	N/A	N/A	Foreign Exchange trades are not in LME Clear's product scope.
2.114	Forward exchange rate	Forward exchange rate as agreed between the counterparties in the contractual agreement. It shall be expressed as a price of base currency in the quoted currency.	Forward exchange rate		N/A	N/A	N/A	Foreign Exchange trades are not in LME Clear's product scope.
2.115	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency or quoted currency.	Exchange rate basis		N/A	N/A	N/A	Foreign Exchange trades are not in LME Clear's product scope.
2.116	Base product	Base product as specified in the classification of commodities in Table 4 of the Annex of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.	Commodity base	Updated	METL	METL	Only values in the 'Base product' column of the classification of commodities derivatives table are allowed. Defaulted to 'METL'	LME Clear only trades commodity products where metal is the base product.
2.117	Sub-product	Sub-product as specified in the classification of commodities in Table 4 of the Annex of the EMIR Technical Standards on	Commodity details	Updated	NPRM	NPRM	Only values in the 'Sub-product' column of the classification of commodities derivatives table are allowed. Defaulted to 'NPRM'.	LME Clear does not offer instruments for trading in precious metals.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023. This field requires a specific base product in field.						
2.118	Further sub-product	Further sub-product as specified in the classification of commodities in Table 4 of the Annex of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023. This field requires a specific sub-product in field.	N/A	New	ALUM', 'ALUA', 'CBLT', 'COPR', 'IRON', 'LEAD', 'MOLY', 'NASC', 'NICK', 'STEL', 'TINN', 'ZINC' or OTHR'.	ALUM', 'ALUA', 'CBLT', 'COPR', 'IRON', 'LEAD', 'MOLY', 'NASC', 'NICK', 'STEL', 'TINN', 'ZINC' or OTHR'.	Only values in the 'Further sub — product' of the classification of commodities derivatives table are allowed.	Further sub-product can be mapped from the 'UNDERLYING' field in both the TRD_REG and OPP_REG files. "AA" = "ALUA" "AH" = "ALUM" "CA" = "COPR" "CO" = "CBLT" "HC" = "STEL" "NA" = "NASC" "NI" = "NICK" "PB" = "LEAD" "SN" = "TINN" "ZS" = "ZINC"
2.119	Delivery point or zone	Delivery point(s) or market area(s).	Delivery point or zone		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.120	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.	Interconnection Point		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.121	Load type	Identification of the delivery profile.	Load type		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.122	Delivery interval start time	The start time of the delivery interval for each block or shape.	Load delivery intervals		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.123	Delivery interval end time	The end time of the delivery interval for each block or shape.	Load delivery intervals		N/A	N/A	N/A	Energy products not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.124	Delivery start date	Start date of delivery.	Delivery start date and time		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.125	Delivery end date	End date of delivery.	Delivery end date and time		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.126	Duration	The duration of the delivery period.	Duration		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.127	Days of the week	The days of the week of the delivery.	Days of the week		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.128	Delivery capacity	The number of units included in the transaction for each delivery interval specified in fields 2.122 and 2.123.	Delivery capacity		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.129	Quantity Unit	The unit of measurement used.	Quantity Unit		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.130	Price/time interval quantity	If applicable, price per quantity per delivery time interval.	Price/time interval quantities		N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.131	Currency of the price/time interval quantity	The currency in which the price per time interval quantity is expressed.	N/A	New	N/A	N/A	N/A	Energy products not in LME Clear's product scope.
2.132	Option type	Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution of the derivative contract. In case of swaptions it shall be: - 'Put', in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate	Option type	Existing	PUTO	PUTO	4 alphabetic characters: PUTO = Put CALL = Call OTHR = where it cannot be determined whether it is a call or a put	As per the 'SUB_CONTRACT_TYP E' field in both the TRD_REG and OPP_REG files.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>receiver.</p> <p>- 'Call', in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.</p> <p>In case of Caps and Floors it shall be:</p> <p>- 'Put', in case of a Floor.</p> <p>- 'Call', in case of a Cap.</p>						
2.133	Option style	Indicates whether the option may be exercised only at a fixed date (European), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American).	Option exercise style	Updated	AMER/EURO	AMER/EURO	<p>Until 21st September 2026 (pre Options Auto Expiry)</p> <p>4 alphabetic characters: AMER = American</p> <p>From 21st September 2026: AMER = American EURO = European</p>	<p>Until 21st September 2026 (pre Options Auto Expiry)</p> <p>All LME Clear option contracts are considered American style options.</p> <p>From 21st September 2026: LMEOptions = EURO LMETAPO's = AMER</p>



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
2.134	Strike price	<p>For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option.</p> <p>For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available.</p> <p>For volatility and variance swaps and similar products the volatility strike price is reported in this data element.</p>	Strike price (cap/floor rate)	Updated	3500	3500	<p>If Strike price is expressed as monetary amount: any value up to 18 numeric characters including up to 13 decimal places (e.g. USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products. Should the value have more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Strike price is expressed as percentage: any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g. 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>	As per the 'STRIKE' field in both the TRD_REG and OPP_REG files.
2.135	Effective date of the strike price	Unadjusted effective date of the strike price.	N/A	New	N/A - set to blanks	N/A - set to blanks	ISO 8601 date in the UTC format YYYY-MM-DD.	None of the LME Clear contract types contain a swaption element.
2.136	End date of the strike price	Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).	N/A	New	N/A - set to blanks	N/A - set to blanks	ISO 8601 date in the UTC format YYYY-MM-DD.	None of the LME Clear contract types contain a swaption element.
2.137	Strike price in effect on associated effective date	Strike price in effect between the unadjusted effective date and	N/A	New	N/A	N/A	If Strike price is expressed as monetary amount: any value up to 18 numeric characters including up to 13 decimal places (e.g. USD 6.39) expressed as	None of the LME Clear contract types contain a swaption element.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		unadjusted end date inclusive.					<p>6.39, for equity options, commodity options, foreign exchange options and similar products. Should the value have more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Strike price is expressed as percentage: any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g. 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>	
2.138	Strike price currency/ currency pair	<p>For equity options, commodity options, and similar products, currency in which the strike price is denominated.</p> <p>For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency per quoted currency.</p>	N/A	New	USD	USD	<p>ISO 4217 Currency Code, 3 alphabetic characters; or</p> <p>for foreign exchange options: 7 characters representing two ISO 4217 currency codes separated by “/” without restricting the currency pair ordering.</p> <p>The first currency code shall indicate the base currency, and the second currency code shall indicate the quote currency.</p>	As per the ‘CURRENCY’ field in both the RED_REG and OPP_REG files.
2.139	Option premium amount	<p>For options and swaptions of all asset classes, monetary amount paid by the option buyer.</p> <p>This data element is not applicable if the instrument is not an option or does not embed any optionality.</p>	N/A	New	675	0	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>	This will be defaulted to ‘0’ for position-level records as per section 10.7 of the FCA UK EMIR Refit Q&A guidelines .
2.140	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is	N/A	New	USD	USD	ISO 4217 Currency Code, 3 alphabetic characters	As per the ‘CURRENCY’ field in both the TRD_REG and OPP_REG files.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.						
2.141	Option premium payment date	Unadjusted date on which the option premium is paid.	N/A	New	2024-12-03	2024-12-03	ISO 8601 date in the UTC format YYYY-MM-DD.	'EXECUTION_TIMESTAMP' from both the TRD_REG and OPP_REG files, +1 Business Day. For position level reporting, this value will be the date of the first premium paid that created this position as per section 10.8 of the FCA UK EMIR Refit Q&A guidelines .
2.142	Maturity date of the underlying	In case of swaptions, maturity date of the underlying swap.	Maturity date of the underlying		N/A - set to blanks	N/A - set to blanks	ISO 8601 date in the UTC format YYYY-MM-DD.	Swaptions are not in LME Clear's product scope.
2.143	Seniority	Indicates the seniority of the debt security, or debt basket or index underlying a derivative.	Seniority		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.144	Reference entity	Identification of the underlying reference entity.	Reference entity		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.145	Series	The series number of the composition of the index if applicable.	Series		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.146	Version	A new version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.	Version		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.147	Index factor	The factor to apply to the Notional amount of Leg 1 (Field 2.55 in this Table) to adjust it to all the previous	Index factor		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		credit events in that Index series.						
2.148	Tranche	Indication whether a derivative contract is tranching.	Tranche		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.149	CDS index attachment point	Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% will be reduced after 3% of losses in the portfolio have occurred. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).	Attachment point		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.150	CDS index detachment point	Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% and a detachment point of 6% will be reduced after there have been 3% of losses in the portfolio. 6% losses in the portfolio deplete the notional of the tranche. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).	Detachment point		N/A - set to blanks	N/A - set to blanks	N/A	Credit products are not in LME Clear's product scope.
2.151	Action type	New: A report of a derivative, at a trade or position level, for the first time. Modify: A modification to the terms or details of a	Action type	Updated	POSC	NEWT	4 alphabetic characters: NEWT = New MODI = Modify CORR = Correction TERM = Terminate EROR = Error REVI = Revive	Derived, based on trade activity over time that determines the Action type selected.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>previously reported derivative, at a trade or position level, but not a correction of a report.</p> <p>Correction: A report correcting the erroneous data fields of a previously submitted report.</p> <p>Terminate: A Termination of an existing derivative, at a trade or position level.</p> <p>Error: A cancellation of a wrongly submitted entire report in case the derivative, at a trade or position level, never came into existence or was not subject to Regulation (EU) No 648/2012 reporting requirements but was reported to a trade repository by mistake or a cancellation of a duplicate report.</p> <p>Revive: Re-opening of a derivative, at a trade or position level, that was cancelled with action type 'Error' or terminated by mistake.</p> <p>Valuation: An update of a valuation of a derivative, at a trade or position level</p> <p>Position component: A report of a new derivative that is included in a separate position report on the same day.</p>					VALU = Valuation POSC = Position component	
2.152	Event type	Trade: Conclusion of a derivative or renegotiation of its terms that does not result in change of a	N/A	New	blank	INCP	4 alphabetic characters: TRAD = Trade NOVA = Step-in COMP = PTRR	Derived, based on position activity over time that determines the Event type selected.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>counterparty</p> <p>Step-in: An event, where part or entirety of the derivative is transferred to a counterparty 2 (and reported as a new derivative) and the existing derivative is either terminated or its notional is modified.</p> <p>PTRR: Post-trade risk reduction exercise</p> <p>Early termination: Termination of a derivative, at a trade or position level</p> <p>Clearing: Clearing as defined in Article 2(3) of Regulation (EU) No 648/2012</p> <p>Exercise: The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.</p> <p>Allocation: Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives with reduced notional amounts.</p> <p>Credit event: Applies only to credit derivatives. A credit event that results in a modification of a derivative, at a trade or position level</p> <p>Corporate event: A corporate action on equity</p>					<p>ETRM = Early termination CLRG = Clearing EXER = Exercise ALOC = Allocation CREV = Credit event CORP=Corporate event INCP = Inclusion in position UPDT = Update</p>	



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Trade Level	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>underlying that impacts the derivatives on that equity</p> <p>Inclusion in position: Inclusion of CCP-cleared derivative or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.</p> <p>Update: Update of an outstanding derivative performed during the transition period in order to ensure its conformity with the amended reporting requirements.</p>						
2.153	Event date	Date on which the reportable event relating to the derivative contract and captured by the report took place or, in case of a modification when the modification become effective.	N/A	New	2024-11-01	2024-11-01	ISO 8601 date in the UTC format YYYY-MM-DD.	Taken from 'EXECUTION_TIMESTAMP' field in both the TRD_REG and OPP_REG files.
2.154	Level	<p>Indication whether the report is done at trade or position level.</p> <p>Position level report can be used only as a supplement to trade level reporting to report post-trade events and only if individual trades in fungible products have been replaced by the position.</p>	Level	Existing	TCTN	PSTN	4 alphabetic characters: TCTN = Trade PSTN = Position	As per the economic data of the trade / position executed.



3. Valuation Reporting

The below tables are based on the FCA Refit fields and the corresponding DTCC reporting fields.

For LME Clear reporting, LME Clear will always be the ‘Counterparty 1 (Reporting Counterparty)’ as per ESMA’s definition and the member will be ‘Counterparty 2’. In all cases, LME Clear are the Report Submitting Entity, with no ‘Entity Responsible for Reporting’ as all submissions are regarding cleared Exchange Traded Derivatives.

3.1 FCA Counterparty Data Table

#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.2	Report submitting entity ID	In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, that entity has to be identified in this field by a unique code. Otherwise, the entity responsible for reporting should be identified in this field.	Report submitting entity ID	Existing	<<LME Clear LEI>> - 213800L8AQD59D3JR W81	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	Defaulted to LME Clear LEI as the reporting entity.
1.3	Entity responsible for reporting		N/A	New		ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System (GLEIF).	LME Clear submitted trades/positions will always have been executed on the exchange (MIC Code ‘XLME’) which is an FCA recognised venue. Therefore, this field is not applicable as all LME Clear reported trades/positions are recognised by FCA as ETDs.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.4	Counterparty 1 (Reporting counterparty)	<p>Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question.</p> <p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>	Reporting Counterparty ID	Existing	<<LME Clear LEI>> - 213800L8AQD59D3JR W81	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF).	Defaulted to LME Clear LEI as the reporting entity.
1.8	Counterparty 2 identifier type	Indicator of whether LEI was used to identify counterparty 2.	Type of ID of the other Counterparty	Existing	TRUE	Boolean value: TRUE	Default – all members are legal entities with LEIs.
1.9	Counterparty 2	<p>Identifier of the second counterparty to a derivative transaction.</p> <p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>	ID of the other Counterparty	Existing	<<Clearing Member LEI>>	<p>ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation (GLEIF) or up to 72 alphanumeric character code for natural persons who are acting as private individuals (not business entities).</p> <p>The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting purpose.</p>	Member static confirmed with each firm bilaterally.



3.2 FCA Valuation Data Table

#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
1.1	Reporting timestamp	Date and time of the submission of the report to the trade repository.	Reporting timestamp	Existing	2025-02-13T03:00:00Z	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ	Populated upon valuation message being sent to the TR.
2.1	UTI	Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.	Trade ID	Updated	213800L8AQD59D3JRW81GB0123456789XXXHXXH1	ISO 23897 UTI. Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed	Populated on execution as per agreed format in Appendix C .
2.21	Valuation amount	<p>Mark-to-market valuation of the contract, or mark-to-model valuation as referred to in Article 6 of these Technical Standards.</p> <p>The CCP's valuation to be used for a cleared trade.</p>	Value of the contract	Existing	14197.5	<p>Positive and negative value up to 25 numeric characters including up to 5 decimal places. Should the value have more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>	<p>If CONTRACT_TYPE = 'LMEForward', 'LMESwap', 'LMEFuture', 'LMECashFuture' then the 'Variation_Margin' field from the OPP_REG file is used.</p> <p>If CONTRACT_TYPE = 'LMETAPO', 'LMEOption' then the 'Options_Variation_Margin' field from the OPP_REG file is used.</p>
2.22	Valuation currency	Currency in which the valuation amount is denominated.	Currency of the value	Existing	USD	ISO 4217 Currency Code, 3 alphabetic characters	As per the 'CURRENCY' field in the OPP_REG file.
2.23	Valuation timestamp	Date and time of the last valuation marked to market, provided by the CCP or calculated using the current or last available market price of the inputs.	Valuation timestamp	Existing	2025-02-12T21:00:00Z	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	Date of valuation with time defaulted as 21:00:00 each day.
2.24	Valuation method	<p>Source and method used for the valuation of the transaction by counterparty 1.</p> <p>If at least one valuation input is used that is classified as mark-to-model in the below table, then the whole valuation is classified as mark-to-model.</p>	Valuation type	Existing	CCPV	4 alphabetic characters: MTMA = Mark-to-market MTMO = Mark-to-model CCPV = CCP's valuation.	Defaulted to CCPV as the clearing counterparty.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		If only inputs are used that are classified as mark-to-market in the table below, then the whole valuation is classified as mark-to-market.					
2.25	Delta	<p>The ratio of the absolute change in price of a derivative transaction to the change in price of the underlier.</p> <p>This field is applicable only to options and swaptions.</p> <p>Updated delta shall be reported on a daily basis by financial counterparties and non-financial counterparties as referred to in Article 10 of Regulation (EU) No 648/2012.</p>	N/A	New	0.56781	<p>Up to 25 numeric characters including up to 5 decimal places. Should the value have more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>Any value between -1 and 1 (including -1 and 1) is allowed.</p>	<p>As per the 'OPTION_DELTA' field in the OPP_REG file.</p> <p>A value for a call option will be between 0 and 1 to 5dp.</p> <p>A value for a put option will be between -1 and 0 to 5dp.</p>
2.151	Action type	<p>New: A report of a derivative, at a trade or position level, for the first time.</p> <p>Modify: A modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report.</p> <p>Correction: A report correcting the erroneous data fields of a previously submitted report.</p> <p>Terminate: A Termination of an existing derivative, at a trade or position level.</p> <p>Error: A cancellation of a wrongly submitted entire report in case the derivative, at a trade or position level, never came into existence or was not subject to Regulation (EU) No 648/2012 reporting requirements but was reported to a trade repository by mistake or a cancellation of a duplicate report.</p> <p>Revive: Re-opening of a derivative, at a trade or position level, that was</p>	Action type	Updated	VALU	<p>4 alphabetic characters: NEWT = New MODI = Modify CORR = Correction TERM = Terminate EROR = Error REVI = Revive VALU = Valuation POSC = Position component</p>	Defaulted to VALU for all valuation messages.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>cancelled with action type 'Error' or terminated by mistake.</p> <p>Valuation: An update of a valuation of a derivative, at a trade or position level</p> <p>Position component: A report of a new derivative that is included in a separate position report on the same day.</p>					
2.153	Event date	Date on which the reportable event relating to the derivative contract and captured by the report took place or, in case of a modification when the modification become effective.	N/A	New	2024-10-31	ISO 8601 date in the UTC format YYYY-MM-DD.	Taken from 'EXECUTION_TIMESTAMP' field in the OPP_REG field.
2.154	Level	<p>Indication whether the report is done at trade or position level.</p> <p>Position level report can be used only as a supplement to trade level reporting to report post- trade events and only if individual trades in fungible products have been replaced by the position.</p>	Level	Existing	PSTN	4 alphabetic characters: TCTN = Trade PSTN = Position	As per the economic data of the trade / position executed.



4. Collateral Reporting

4.1 FCA Counterparty Data Table

#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
3.2	Report submitting entity ID	In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, that entity has to be identified in this field by a unique code. Otherwise, the entity responsible for reporting should be identified in this field.	Report submitting entity ID	Existing	<<LME Clear LEI>> - 213800L8AQD59D3JR W81	LME Clear LEI will always be populated.	Defaulted to LME Clear LEI as the reporting entity.
3.3	Entity responsible for reporting	N/A	N/A	New	N/A		LME Clear submitted trades/positions will always have been executed on the exchange (MIC Code 'XLME') which is an FCA recognised venue. Therefore, this field is not applicable as all LME Clear reported trades/positions are recognised by FCA as ETDs.
3.4	Counterparty 1 (Reporting counterparty)	Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.	Reporting Counterparty ID	Existing	<<LME Clear LEI>> - 213800L8AQD59D3JR W81	LME Clear LEI will always be populated.	Defaulted to LME Clear LEI as the reporting entity.
3.8	Counterparty 2 identifier type	Indicator of whether LEI was used to identify counterparty 2.	Type of ID of the other Counterparty	Updated	TRUE	Will always be TRUE	Default – all members are legal entities with LEIs.
3.9	Counterparty 2	Identifier of the second counterparty to a derivative transaction.	ID of the other Counterparty	Updated	<<Clearing Member's LEI>>	ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI	Member static confirmed with each firm bilaterally.



		<p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>			<p>data as published by the Global LEI Foundation (GLEIF).</p> <p>The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting purpose.</p>	
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4.2 FCA Collateral Data Table

#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
3.1	Reporting timestamp	Date and time of the submission of the report to the trade repository.	Reporting timestamp	Existing	2025-02-13T03:00:00Z	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ	Populated upon collateral message being sent to the TR.
3.7	Collateral timestamp	Date and time as of which the values of the margins are reported	N/A	New	2025-02-12T21:00:00Z	YYYY-MM-DDThh:mm:ssZ	Date of collateral posting with a defaulted time of 21:00 each day.
3.8	Collateral portfolio indicator	Indicator of whether the collateralisation was performed on a portfolio basis. By 'on a portfolio basis', it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.	Collateral portfolio	Updated	TRUE	Will always be TRUE	Defaulted to TRUE as there is no collateralisation at trade level in the LME Clear product scope.
3.9	Collateral portfolio code	If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.	Collateral portfolio code	Existing	ABCCCLIENT	1. The reported Collateral portfolio code will contain up to 52 alphanumeric characters. Special characters are not allowed. 2. The portfolio code should pertain to at least one previously reported derivative.	As per the 'ACCOUNT' field in the COD_REG file.
3.10	UTI	Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.	Trade ID	Updated	N/A		No collateralisation at trade level in the LME Clear product scope.
3.11	Collateralisation category	Indicate whether a collateral agreement between the counterparties exists. This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.	Collateralisation category	Updated	OWP2	OWP2 will always be the value to indicate one-way partially collateralised CP 2 (Member)	LME Clear collateral agreements are all best reflected as one-way partially collateralised by the member.
3.12	Initial margin posted by the counterparty 1 (pre-haircut)	Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit	Initial margin posted		N/A		Not applicable as per OWP2 collateralisation conditionality.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.</p> <p>This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions.</p> <p>For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the CCP, i.e., committed credit lines.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>					
3.13	Initial margin posted by the counterparty 1 (post-haircut)	<p>Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does</p>	N/A	New	N/A		Not applicable as per OWP2 collateralisation conditionality.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>					
3.14	Currency of the initial margin posted	<p>Currency in which the initial margin posted is denominated.</p> <p>If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted initial margins.</p>	Currency of the initial margin posted	Existing	N/A		Not applicable as per OWP2 collateralisation conditionality.
3.15	Variation margin posted by the counterparty 1 (pre-haircut)	<p>Monetary value of the variation margin posted by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction.</p> <p>This field refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by</p>	Variation margin posted	Updated	0	Will be defaulted to zero	<p>LME Clear is reporting 0 for this field as we are reporting "OWP2" for field 3.11. This means that where field 3.23 is populated with a non-0 value, this value must be populated as 0.</p> <p>Whilst LME Clear does post variation margin to counterparties, we are reporting this field as 0 due to the validation rules concerning fields 3.11, 3.15 and 3.23. The decision to report "OWP2" for field 3.11 was agreed internally and agreed between CCP's during industry consultation.</p>



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		counterparty 1 and reported as one total value.					
3.16	Variation margin posted by the counterparty 1 (post-haircut)	<p>Monetary value of the variation margin posted by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction.</p> <p>This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>	N/A	New	0	Will be defaulted to zero	<p>LME Clear is reporting 0 for this field as we are reporting "OWP2" for field 3.11. This means that where field 3.23 is populated with a non-0 value, this value must be populated as 0.</p> <p>Whilst LME Clear does post variation margin to counterparties, we are reporting this field as 0 due to the validation rules concerning fields 3.11, 3.15 and 3.23. The decision to report "OWP2" for field 3.11 was agreed internally and agreed between CCP's during industry consultation.</p>
3.17	Currency of the variation margins posted	<p>Currency in which the variation margin posted is denominated.</p> <p>If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted variation margins.</p>	Currency of the variation margins posted	Existing	USD	ISO 4217 Currency Code	As per economic terms upon execution.
3.18	Excess collateral posted by the counterparty 1	Monetary value of any additional collateral posted by counterparty 1 separate and independent from initial and variation margin. This field refers to the total current value of the excess	Excess collateral posted	Updated	N/A		LME Clear does not post excess collateral as a CCP.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>collateral before application of the haircut, if applicable, rather than to its daily change.</p> <p>Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted, or variation margin posted respectively rather than included as excess collateral posted.</p> <p>For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p>					
3.19	Currency of the excess collateral posted	<p>Currency in which the excess collateral posted is denominated.</p> <p>If the excess collateral posted is denominated in more than one currency, this field reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted excess collateral.</p>	Currency of the excess collateral posted	Existing	N/A		LME Clear does not post excess collateral as a CCP.
3.20	Initial margin collected by the counterparty 1 (pre-haircut)	<p>Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction.</p> <p>This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity.</p>	Initial margin received	Updated	235730787.77	Calculated value	Please see Appendix A for further information about the calculation of this value.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.					
3.21	Initial margin collected by the counterparty 1 (post-haircut)	<p>Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>	N/A	New	217295092.88	Calculated value	Please see Appendix A for further information about the calculation of this value.
3.22	Currency of initial margin collected	<p>Currency in which the initial margin collected is denominated.</p> <p>If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert</p>	Currency of the initial margin received	Existing	USD	ISO 4217 Currency Code	As per agreed economic terms.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		all the values of collected initial margins.					
3.23	Variation margin collected by the counterparty 1 (pre-haircut)	<p>Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one) and including any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction.</p> <p>This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction.</p> <p>If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.</p>	Variation margin received	Updated	1257589.12	Calculated value	Please see Appendix A for further information about the calculation of this value.
3.24	Variation margin collected by the counterparty 1 (post-haircut)	<p>Monetary value of the variation margin collected by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction.</p>	N/A	New	1230467.85	Calculated value	Please see Appendix A for further information about the calculation of this value.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
		<p>This field refers to the total current value of the variation margin collected after application of the haircut, if applicable, cumulated since the first reporting of collected variation margins for the portfolio or transaction.</p> <p>If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>					
3.25	Currency of variation margin collected	<p>Currency in which the variation margin collected is denominated.</p> <p>If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected variation margins.</p>	Currency of the variation margin received	Existing	USD	ISO 4217 Currency Code	As per agreed economic terms upon execution.
3.26	Excess collateral collected by the counterparty 1	<p>Monetary value of any additional collateral collected by counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change.</p> <p>Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected.</p> <p>For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p>	Excess collateral received	Updated	N/A		LME Clear does not report excess collateral as agreed internally and as per industry consensus.



#	Field Name	Description	RTS2.0 Field	New/ Updated/ Existing?	Sample Value Position Level	Valid Values	Source of Data / Rationale for non-applicability
3.27	Currency of excess collateral collected	<p>Currency in which the excess collateral collected is denominated.</p> <p>If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected excess collateral.</p>	Currency of the excess collateral received	Existing	N/A		LME Clear does not report excess collateral as agreed internally and as per industry consensus.
3.28	Action type	<p>The report shall contain one of the following action types:</p> <p>(a) a new margin balance or a modification of the details of the margins shall be identified as 'Margin update';</p> <p>(b) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correction'.</p>	Action type	Updated	MARU/CORR	1. This field shall be populated and shall contain one of the following values: 'MARU' or 'CORR'. 4 alphabetical characters.	Dependent on whether it is a daily collateral posting or a correction.
3.29	Event date	Date on which the reportable event relating to the derivative contract and captured by the report took place. In the case of collateral update - the date for which the information contained in the report is provided.	N/A	New	2024-11-01	The business date in question.	Defaulted to reflect the date at which collateral values are assessed. This will be on the business date.



Appendix A:

Collateral and margin reporting table

Please see below table detailing LME Clear’s approach to reporting collateral under EMIR Refit:

EMIR Fields	Source Fields	Rationale	Calculation
IM Collected (pre-haircut)	<p>Total Collateral value (pre-haircut) can be derived from the COD_REG file using the two new fields:</p> <p>CASH_COLLATERAL_PRE_HAIRCUT + NON_CASH_COLLATERAL_PRE_HAIRCUT.</p> <p>VM + NLV is already present in COD_REG file.</p> <p>All AM values are currently present in ADDITIONAL_MARGIN field in COD_REG.</p>	<p>If the portfolio is in profit i.e. Credit CVM, then the profit is normally used to offset the IM requirements.</p> <p>IM collected is calculated as Total Collateral minus the various AM components. CVM/RVM is not included as the portfolio is in profit.</p> <p>If the portfolio is in loss i.e. Debit CVM, then IM collected is calculated as Total Collateral minus Debit CVM minus AM components.</p>	<p>CVM & RVM:</p> <p>If VM + NLV > 0 (Credit CVM):</p> <p>Then IM Collected (pre-haircut) = Total Collateral value (pre-haircut) – Credit AM – Concentration AM – Discretionary AM – Default AM.</p> <p>If VM + NLV <= 0 (Debit CVM):</p> <p>Then IM Collected (pre-haircut) = Total Collateral value(pre-haircut) – Debit CVM – Credit AM – Concentration AM – Discretionary AM – Default AM.</p>
IM Collected (post-haircut)	<p>Total Collateral value (post-haircut) should be derived from COD_REG file using the existing fields - CASH_COLLATERAL_FULL</p>	<p>If the portfolio is in profit (Credit CVM), then the profit is normally used to offset the IM requirements.</p>	<p>CVM & RVM:</p>



EMIR Fields	Source Fields	Rationale	Calculation
	<p>+ NON_CASH_COLLATERAL_VALUE_FULL.</p> <p>VM + NLV is already present in COD_REG file.</p> <p>All AM values are currently present in ADDITIONAL_MARGIN field in COD_REG.</p>	<p>IM collected is calculated as Total Collateral minus the various AM components. CVM/RVM is not included as the portfolio is in profit.</p> <p>If the portfolio is in loss (Debit CVM), then IM collected is calculated as Total Collateral minus Debit CVM minus AM components.</p>	<p>If VM + NLV > 0 (Credit CVM):</p> <p>Then IM Collected (post-haircut) = Total Collateral value (post-haircut) – Credit AM – Concentration AM – Discretionary AM – Default AM.</p> <p>If VM + NLV < 0 i.e. Debit CVM</p> <p>Then IM Collected (post-haircut) = Total Collateral value (post-haircut) – Debit CVM – Credit AM – Concentration AM – Discretionary AM – Default AM.</p>
<p>VM Collected (pre-haircut)</p>	<p>Total Collateral value (pre-haircut) should be derived from COD_REG file using the two new fields - CASH_COLLATERAL_PRE_HAIRCUT + NON_CASH_COLLATERAL_PRE_HAIRCUT.</p> <p>VM + NLV is already present in COD_REG file.</p> <p>All AM values are currently present in ADDITIONAL_MARGIN field in COD_REG.</p>	<p>Total Collateral value (pre-haircut) should be derived from COD_REG file using the two new fields - CASH_COLLATERAL_PRE_HAIRCUT + NON_CASH_COLLATERAL_PRE_HAIRCUT.</p> <p>VM + NLV is already present in COD_REG file.</p> <p>All AM values is currently present in ADDITIONAL_MARGIN field in COD_REG.</p> <p>This will reflect the collateral collected against the VM requirements because of an overall net loss against all positions on instrument</p>	<p>CVM & RVM:</p> <p>If VM + NLV > 0 (Credit CVM) = 0.</p> <p>If VM + NLV < 0 (Debit CVM):</p> <p>Then Total Collateral value (pre-haircut) – IM – Credit AM – Concentration AM – Discretionary AM – Default AM.</p>



EMIR Fields	Source Fields	Rationale	Calculation
		types not settled using the RVM model methodology.	
VM Collected (post-haircut)	<p>Total Collateral value (post-haircut) should be derived from COD_REG file using the existing fields - CASH_COLLATERAL_FULL + NON_CASH_COLLATERAL_VALUE_FULL.</p> <p>VM + NLV is already present in COD_REG file.</p> <p>All AM values are currently present in ADDITIONAL_MARGIN field in COD_REG.</p>	<p>If the portfolio is in profit (Credit CVM), then the collateral collected to offset VM is 0.</p> <p>If the portfolio is in loss (Debit CVM), then the collateral collected to offset VM is calculated as:</p> <p>Total Collateral - IM - Credit AM – Concentration AM – Discretionary AM – Default AM.</p> <p>This will reflect the collateral collected against the VM requirements because of an overall net loss against all positions on instrument types not settled using the RVM model methodology.</p>	<p>CVM & RVM:</p> <p>If VM + NLV > 0 (Credit CVM) = 0.</p> <p>If VM + NLV <= 0 (Debit CVM):</p> <p>Then Total Collateral value (post-haircut) – IM – Credit AM – Concentration AM – Discretionary AM – Default AM.</p>



EMIR Fields	Source Fields	Rationale	Calculation
VM Posted (pre-haircut)	New field RVM – this provides details of profits on instrument types settled using the RVM model methodology.	<p>LME Clear does not pay out CVM. During the settlement period, the CVM converts into RVM.</p> <p>Profits on instrument types settled using the RVM model methodology as RVM can be reported in this field. But no haircut applicable in this case, so same value is used for pre-haircut and post-haircut fields</p>	<p>CVM: 0 (Because LME Clear do not pay out CVM).</p> <p>RVM: 0</p>
VM Posted (post-haircut)	New field RVM – this provides details of profits on instrument types settled using the RVM model methodology.	<p>LME Clear does not pay out CVM. During the settlement period, the CVM converts into RVM.</p> <p>Profits on instrument types settled using the RVM model methodology as RVM can be reported in this field. But no haircut applicable in this case, so same value is used for pre-haircut and post-haircut fields</p>	<p>CVM: 0 (Because LME Clear do not pay out CVM).</p> <p>RVM: 0</p>



Appendix B:

LME Clear reporting - Action type & event type combinations with Prior UTI population details

Please note that the below table is a **description of what LME Clear will be reporting**. Event Type and Prior UTI will be populated on EOD Member files after UK EMIR Refit go-live. LME Clear currently has no plans to include Action Type on any EOD Member files.

Action Type	AT - Code	Event Type	ET - Code	Level	Prior UTI populated?	Applicability
New	NEWT	Inclusion in Position	INCP	Position	No	When a new position is created by inclusion of trades in that position for the first time.
New	NEWT	Exercise	INCP	Position	Yes	When a new position is created due to an option exercise event being the only or first event on that event date. NEWT/EXER is not a permissible Action Type/Event Type combination as per the UK EMIR Technical Standards.
Modify	MODI	No event type required	(Blank)	Position	No	When an existing position is modified due to more than one type of business event that occurred intra-day on a particular event date.
Modify	MODI	Inclusion in Position	INCP	Position	No	When an existing position is modified because of the inclusion of a new trade and no other lifecycle events affect the position on that event date.
Modify	MODI	Exercise	EXER	Position	No	When an existing position is modified due to one or more option exercise events being the



Action Type	AT - Code	Event Type	ET - Code	Level	Prior UTI populated?	Applicability
						only event modifying the position on that event date.
Modify	MODI	Step-in	NOVA	Position	No	When an existing position is modified due to a position transfer being the only event modifying the position on that event date.
Modify	MODI	Update	UPDT	Position	No	When a position that is outstanding at start of date on Monday 30 th September 2024 is updated to meet the amended reporting requirements.
Correct	CORR	No event type required	(Blank)	Position	No	When an existing position is corrected because of an earlier submission of incorrect information.
Terminate	TERM	Inclusion in Position	INCP	Position	No	When an existing position is terminated due to inclusion in a position.
Terminate	TERM	Exercise	EXER	Position	No	When an existing position is terminated due to an option exercise event. E.g. this is used for terminating options/swaptions when these are being exercised.
Terminate	TERM	Step-in	NOVA	Position	No	When an existing position is terminated due to a position transfer. This is used for terminating the old position.
Error	EROR	No event type required	(Blank)	Position	No	When an existing position is cancelled due to an earlier submission of incorrect information. For example, this may be used to cancel the UTI of a position that should not have been reported (e.g. if it was an out-of-scope transaction for EMIR).



Action Type	AT - Code	Event Type	ET - Code	Level	Prior UTI populated?	Applicability
Revive	REVI	No event type required	(Blank)	Position	No	When a position that had been cancelled is reinstated due to an earlier submission of incorrect information. For example, this may be used to reinstate a position that has been erroneously terminated.
Valuation	VALU	No event type required	(Blank)	Position	No	When a valuation is submitted for an existing position.
Margin Update	MARU	No event type required	(Blank)	Position	No	When a collateral record is submitted for an existing position.
Position Component	POSC	No event type required	(Blank)	Trade	No	When a new trade is concluded and included in a position on the same event date.



Appendix C:

UTI formats for Trade and Position UTI's.

The new Trade UTI EMIR 3.0 format came into effect for all trades executed on or after 30th September 2024:

Element	Format	Characters	LMESmart Fix Tag	Comment
LME Clear LEI	String	20	N/A	"213800L8AQD59D3JRW81" (fixed value)
Matching Reference Number	String	16	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 5322 - FirmID	Member mnemonic. Example = "ABC"

A Trade UTI under the EMIR 3.0 format is 47 characters long.

An example Trade UTI under the EMIR 3.0 format:

"213800L8AQD59D3JRW81202409180001234500056789ABC"



The current Position UTI format (**EMIR 2.0**) is shown below and will continue to be used for all new positions opened before 30th September 2024:

Element	Format	Characters	LMESmart Tag	Fix	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 EMIR 2.0 format can be up to 52 characters long.

An example Position UTI under the EMIR 2.0 format for a position on a non-option product:

"E01LMEC000LMCABC_H_1PBD180924"

An example Position UTI under the EMIR 2.0 format for a position on an option product:

"E01LMEC000LMCABC_H_1PBD020924P2500".



The new **EMIR 3.0 format** will come into effect for all positions opened on or after 30th September 2024:

Element	Format	Characters	LMEsmart Tag	Fix	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 3.0 format can be up to 52 characters long.

An example Position UTI under the EMIR 3.0 format:

"213800L8AQD59D3JRW81GB0123456789ABCH1".



Appendix D:

Final Contractual Settlement Date (2.46) population.

Final Contractual Settlement Date is not provided explicitly in the LME Clear EOD Member files or the CCP Harmonised File v2/4. Please refer to the below table for further information on how this value is populated with reference to Expiration Date.

Contract Type	Example Contract	ISIN	Expiration Date (2.44)	Final Contractual Settlement Date (2.46)
Forward	Copper Future USD 20250820	GB00FVN4SL80	Prompt Date	Same as Expiration Date
LME Mini	Zinc LMEmini USD 20250115	GB00H262KW99	Prompt Date	Same as Expiration Date except LME Mini's under Product Codes "SCD" & "SRD" which are T+2 after Expiration Date.
Option	Lead Option USD 20241204 2100C	GB00H25ZY942	Expiry Date	Same as Expiration Date
TAPO	Primary Aluminium TAPO USD 20241231 2715C	GB00H265JR62	Expiry Date	T+2 after Expiration Date.
Cash Settled	LME Steel HRC N.	GB00H2618Y42	Prompt Date	Same as Expiration Date except CSFs under Product Codes "UP", "UC", "HU" which are T+1 after Expiration Date.



Future (CSF)	America (Platts) USD 20250331			
Monthly Average Future (MAF)	NASAAC Monthly Average Future USD 20251031	GB00H25VT750	Prompt Date	T+2 after Expiration Date.