



# Tradable Instrument Data File

## Interface Specification

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## Document History

Version	Date	Change Description
1.0	04/10/2023	Initial draft
1.1	09/11/2023	SFTP Location added, Naming Convention revised, added File Size and removed File Retention Additional XML examples included Strategy Type Code 0 = Outright removed
1.2	07/02/2024	File convention updated, added Housekeeping.
1.3	23/02/2024	promptDateLabelCount description
1.4	09/08/2024	Scope, File Size, Housekeeping and XML Format

# 1 Introduction

Tradable Instrument data is provided for the Electronic trading venue to enable participants to map Security IDs to outright and strategy tradable instruments.

## 2 SFTP Location

Tradable instrument data will be available to all members in the following public location:

/TIReferenceData

### 2.1 Naming Convention

The xml files will have the following naming convention:

TIData\_E\_<S/I>\_YYYYMMDD\_HHMMSS\_ID.xml

Where:

File Description = TIData

Venue Identifier = E (Electronic)

Day Type Identifier = S (Start of Day) or I (Intraday)

Business Date = YYYYMMDD (business date for which the tradable instrument is valid)

ID = for internal use, file creation timestamp (HHMMSS) + tradable instrument ID of the first tradable instrument in the file

Extension type = XML.

For example:

Start of Day: TIData\_E\_S\_20231102\_230932\_16754.xml

Intraday: TIData\_E\_I\_20231102\_081030\_17432.xml

### 2.2 Scope

An initial start of day file containing tradable instruments (outrights and strategies) which are valid for the current business date will be published at the start of the trading day. The start of day file also includes tradable instruments for the following contract codes which need to be ignored for the Futures market:

- Algo contracts - dummy base metal (XZDF) and dummy cash settled future (XXDF)
- Precious contracts - Gold (AUDF) and Silver (AGDF).

Additional intraday files will be published for intraday created tradable instruments and made available throughout the trading day. A tradable instrument with the same identifier can be present in the start of day file and intraday file. Note some tradable instruments will be delivered in a later LMEselect v10 release therefore options and TAPOs will not be currently available.

### 2.3 File Size

The initial start of day file containing all tradable instruments will be approximately 4-6MB, file size will increase when additional tradable instruments are added.

Intraday delta files containing single or multiple tradable instruments will be approximately 5KB.

## 2.4 Housekeeping

The SFTP folder will accrue at least five calendar days data during the business week. Note, housekeeping uses the file date stamp and not the business date in the file name.

Where there is a public holiday, a start of day file will be made available for the next business date. The file name will contain the business date for which the tradable instrument is valid according to the file naming convention. The file will be date stamped with the previous business date.

For example:

Monday 26 August is a public holiday.

On Friday 23 August a start of day file is created for Tuesday 27 August.

On Monday 26 August the start of day file will be available for Tuesday 27 August

On Tuesday 27 August the start of day file for that date will still be available.

## 3 XML Format

Attribute Name	Type	Description
tradableInstrumentCount	int	Number of tradable instruments
eventCreatedTs	long	The timestamp populated by the event producer. UTC timestamp in nanoseconds since epoch.
tradableInstrumentList /tradableInstrument		Array of tradable instruments
tradableInstrumentId	long	Tradable instrument ID. Maps to the FIX SecurityID (48).
mergedTradableInstrumentId	long	The TradableInstrumentID of merged tradable instrument. Null means no merged tradable instrument.
instrumentId	long	The linkage between Tradable Instrument and Instrument.
tradingVenue	string	Trading venue – Electronic.
businessDaysToExpiry	int	Numeric indicator of the number of Business Days to Expiry used as a measure of how far the instrument is down the curve.  Set to one on the expiry day, set to the youngest leg if Instrument Type = Strategy.
lastTradingDate	string	Last trading date, YYYY-MM-DD

Attribute Name	Type	Description
tickSizeId	int	Tick size ID, see <a href="#">TickSizeID</a> .
contractCode	string	A unique code to identify the contract e.g. PBDF, MCDF
contractType	string	Constant contract type either Future or Option.
instrumentType	string	Instrument type either Outright or Strategy.
tradingCurrency	string	The currency code according to ISO 4217 e.g. USD
marketCode	string	Market code - LME
marketSegmentCode	string	A string identifier for the individual market segment to which the tradable instrument belongs, e.g. Base, Ferrous, Minor.
productCode	string	Product code. This identifies the metal, e.g. AA, AH, CA
settlementDate	string	Settlement date, YYYY-MM-DD. Null for a rolling prompt or strategy.
expiryDate	string	The expiry date for this tradable instrument, YYYY-MM-DD. Null for a strategy.
cfiCode	string	The instrument classification according to ISO 10962. Null for a strategy. e.g. FCEPSX, FCECSX, OCAFPS.
isin	string	ISIN Code. Null for a strategy.
tradeAtReference	string	A flag to indicate that the instrument is a TaR type e.g. Trade at Settlement, Trade at Close. False for a strategy.
priceCode	string	The price code that specifies the type of TaR instrument, e.g. TS = Trade at Settlement, TC = Trade at Close. Null for non-Trade at Reference tradable instruments.
promptDateLabelCount	int	The number of prompt date labels applicable to the tradable instrument.  It is possible for a tradable instrument to have more than one prompt date label as shown in the example, AA 18Oct23.
promptDateLabelList		An array of prompt date labels. Null for a strategy.
promptDateLabel	string	Prompt Date Label, see <a href="#">PromptDateLabel</a> .

Attribute Name	Type	Description
promptType	string	Identifies whether the prompt is a single or a rolling prompt. Null for a strategy.
strategyTypeCode	int	Strategy type, see <a href="#">Strategy Type Code</a> . Null for an outright.
strategyLegCount	int	Number of strategy legs.
strategyLegList/strategyLeg		An array of strategy legs. Null for an outright.
legNumber	int	Leg number.
legBuySell	string	Buy or Sell of the strategy leg.
legRatio	long	The leg ratio of the strategy is represented with 3 implied decimal places.
legTradableInstrumentId	long	Tradable Instrument Id of the strategy leg. Maps to FIX LegSecurityID (602).  The tradableInstrumentId can be mapped back to the outright tradable instrument. See example <a href="#">AH Cash-3M</a> which links to <a href="#">AH Cash</a> and <a href="#">AH 3M</a> .

## 4 XML Examples

### 4.1 Outright

#### 4.1.1 AA 18Oct23

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<tradableInstruments>
  <tradableInstrumentCount>2906</tradableInstrumentCount>
  <eventCreatedTs>1695410912633989376</eventCreatedTs>
  <tradableInstrumentList>
    <tradableInstrument>
      <tradableInstrumentId>4106</tradableInstrumentId>
      <instrumentId>46</instrumentId>
      <tradingVenue>Electronic</tradingVenue>
      <businessDaysToExpiry>17</businessDaysToExpiry>
      <lastTradingDate>2023-10-17</lastTradingDate>
      <tickSizeId>3</tickSizeId>
      <contractCode>AADF</contractCode>
      <contractType>Future</contractType>
      <instrumentType>Outright</instrumentType>
      <tradingCurrency>USD</tradingCurrency>
      <marketCode>LME</marketCode>
      <marketSegmentCode>Base</marketSegmentCode>
      <productCode>AA</productCode>
    </tradableInstrument>
  </tradableInstrumentList>
</tradableInstruments>
```

```

<settlementDate>2023-10-18</settlementDate>
<expiryDate>2023-10-18</expiryDate>
<optionType>null</optionType>
<cfiCode>FCEPSX</cfiCode>
<isin>GB0000010024</isin>
<tradeAtReference>false</tradeAtReference>
<priceCode>null</priceCode>
<promptDateLabelCount>3</promptDateLabelCount>
<promptDateLabelList>
  <promptDateLabel>M1</promptDateLabel>
  <promptDateLabel>W4</promptDateLabel>
  <promptDateLabel>D16</promptDateLabel>
</promptDateLabelList>
<promptType>Single</promptType>
<strategyLegCount>0</strategyLegCount>
<strategyLegList/>
</tradableInstrument>

```

#### 4.1.2 AH Cash

```

<tradableInstrument>
  <tradableInstrumentId>16445</tradableInstrumentId>
  <mergedTradableInstrumentId>16445</mergedTradableInstrumentId>
  <instrumentId>107446</instrumentId>
  <tradingVenue>Electronic</tradingVenue>
  <businessDaysToExpiry>2</businessDaysToExpiry>
  <lastTradingDate>2023-10-05</lastTradingDate>
  <tickSizeId>3</tickSizeId>
  <contractCode>AHDF</contractCode>
  <contractType>Future</contractType>
  <instrumentType>Outright</instrumentType>
  <tradingCurrency>USD</tradingCurrency>
  <marketCode>LME</marketCode>
  <marketSegmentCode>Base</marketSegmentCode>
  <productCode>AH</productCode>
  <settlementDate>null</settlementDate>
  <expiryDate>2023-10-06</expiryDate>
  <optionType>null</optionType>
  <cfiCode>FCEPSX</cfiCode>
  <isin>GB0000008195</isin>
  <tradeAtReference>false</tradeAtReference>
  <priceCode>null</priceCode>
  <promptDateLabelCount>1</promptDateLabelCount>
  <promptDateLabelList>
    <promptDateLabel>CASH</promptDateLabel>
  </promptDateLabelList>
  <promptType>Rolling</promptType>
  <strategyLegCount>0</strategyLegCount>
  <strategyLegList/>
</tradableInstrument>

```

#### 4.1.3 AH 3M

```

<tradableInstrument>
  <tradableInstrumentId>16101</tradableInstrumentId>
  <mergedTradableInstrumentId>16101</mergedTradableInstrumentId>
  <instrumentId>140966</instrumentId>

```



```

<tradingVenue>Electronic</tradingVenue>
<businessDaysToExpiry>63</businessDaysToExpiry>
<lastTradingDate>2024-01-03</lastTradingDate>
<tickSizeId>3</tickSizeId>
<contractCode>AHDF</contractCode>
<contractType>Future</contractType>
<instrumentType>Outright</instrumentType>
<tradingCurrency>USD</tradingCurrency>
<marketCode>LME</marketCode>
<marketSegmentCode>Base</marketSegmentCode>
<productCode>AH</productCode>
<settlementDate>null</settlementDate>
<expiryDate>2024-01-04</expiryDate>
<optionType>null</optionType>
<cfiCode>FCEPSX</cfiCode>
<isin>GB0000020762</isin>
<tradeAtReference>false</tradeAtReference>
<priceCode>null</priceCode>
<promptDateLabelCount>1</promptDateLabelCount>
<promptDateLabelList>
  <promptDateLabel>3M</promptDateLabel>
</promptDateLabelList>
<promptType>Rolling</promptType>
<strategyLegCount>0</strategyLegCount>
<strategyLegList/>
</tradableInstrument>

```

## 4.2 Strategy

### 4.2.1 NI 15Nov23-20Dec23

```

<tradableInstrument>
  <tradableInstrumentId>100360</tradableInstrumentId>
  <tradingVenue>Electronic</tradingVenue>
  <businessDaysToExpiry>30</businessDaysToExpiry>
  <lastTradingDate>2023-11-14</lastTradingDate>
  <tickSizeId>1</tickSizeId>
  <contractCode>NIDF</contractCode>
  <contractType>Future</contractType>
  <instrumentType>Strategy</instrumentType>
  <tradingCurrency>USD</tradingCurrency>
  <marketCode>LME</marketCode>
  <marketSegmentCode>Base</marketSegmentCode>
  <productCode>NI</productCode>
  <settlementDate>null</settlementDate>
  <expiryDate>null</expiryDate>
  <optionType>null</optionType>
  <cfiCode>null</cfiCode>
  <isin>null</isin>
  <tradeAtReference>false</tradeAtReference>
  <priceCode>null</priceCode>
  <promptDateLabelCount>0</promptDateLabelCount>
  <promptDateLabelList/>
  <promptType>null</promptType>
  <strategyTypeCode>1</strategyTypeCode>
  <strategyLegCount>2</strategyLegCount>

```

```

<strategyLegList>
  <strategyLeg>
    <legNumber>1</legNumber>
    <legBuySell>Buy</legBuySell>
    <legRatio>1000</legRatio>
    <legTradableInstrumentId>9618</legTradableInstrumentId>
  </strategyLeg>
  <strategyLeg>
    <legNumber>2</legNumber>
    <legBuySell>Sell</legBuySell>
    <legRatio>1000</legRatio>
    <legTradableInstrumentId>9738</legTradableInstrumentId>
  </strategyLeg>
</strategyLegList>
</tradableInstrument>

```

### 4.3 Merged Outright Tradable Instruments

#### 4.3.1 Tom merges with D1 prompt

```

<tradableInstrument>
  <tradableInstrumentId>25198</tradableInstrumentId>
  <mergedTradableInstrumentId>25198</mergedTradableInstrumentId>
  <instrumentId>151838</instrumentId>
  <tradingVenue>Electronic</tradingVenue>
  <businessDaysToExpiry>1</businessDaysToExpiry>
  <lastTradingDate>2023-09-25</lastTradingDate>
  <tickSizeId>4</tickSizeId>
  <contractCode>SNDF</contractCode>
  <contractType>Future</contractType>
  <instrumentType>Outright</instrumentType>
  <tradingCurrency>USD</tradingCurrency>
  <marketCode>LME</marketCode>
  <marketSegmentCode>Base</marketSegmentCode>
  <productCode>SN</productCode>
  <settlementDate>null</settlementDate>
  <expiryDate>2023-09-26</expiryDate>
  <optionType>null</optionType>
  <cfiCode>FCEPSX</cfiCode>
  <isin>GB0000039504</isin>
  <tradeAtReference>false</tradeAtReference>
  <priceCode>null</priceCode>
  <promptDateLabelCount>1</promptDateLabelCount>
  <promptDateLabelList>
    <promptDateLabel>TOM</promptDateLabel>
  </promptDateLabelList>
  <promptType>Rolling</promptType>
  <strategyLegCount>0</strategyLegCount>
  <strategyLegList/>
</tradableInstrument>

```

```

<tradableInstrument>
  <tradableInstrumentId>151887</tradableInstrumentId>
  <mergedTradableInstrumentId>25198</mergedTradableInstrumentId>
  <instrumentId>151838</instrumentId>
  <tradingVenue>Electronic</tradingVenue>

```

```

<businessDaysToExpiry>1</businessDaysToExpiry>
<lastTradingDate>2023-09-25</lastTradingDate>
<tickSizeId>4</tickSizeId>
<contractCode>SNDF</contractCode>
<contractType>Future</contractType>
<instrumentType>Outright</instrumentType>
<tradingCurrency>USD</tradingCurrency>
<marketCode>LME</marketCode>
<marketSegmentCode>Base</marketSegmentCode>
<productCode>SN</productCode>
<settlementDate>2023-09-26</settlementDate>
<expiryDate>2023-09-26</expiryDate>
<optionType>null</optionType>
<cfiCode>FCEPSX</cfiCode>
<isin>GB0000039504</isin>
<tradeAtReference>false</tradeAtReference>
<priceCode>null</priceCode>
<promptDateLabelCount>1</promptDateLabelCount>
<promptDateLabelList>
  <promptDateLabel>D1</promptDateLabel>
</promptDateLabelList>
<promptType>Single</promptType>
<strategyLegCount>0</strategyLegCount>
<strategyLegList/>
</tradableInstrument>

```

## 4.4 Merged Strategy Tradable Instruments

### 4.4.1 AH Cash-3M

```

<tradableInstrument>
  <tradableInstrumentId>16954</tradableInstrumentId>
  <mergedTradableInstrumentId>16954</mergedTradableInstrumentId>
  <tradingVenue>Electronic</tradingVenue>
  <businessDaysToExpiry>2</businessDaysToExpiry>
  <lastTradingDate>2023-10-05</lastTradingDate>
  <tickSizeId>1</tickSizeId>
  <contractCode>AHDF</contractCode>
  <contractType>Future</contractType>
  <instrumentType>Strategy</instrumentType>
  <tradingCurrency>USD</tradingCurrency>
  <marketCode>LME</marketCode>
  <marketSegmentCode>Base</marketSegmentCode>
  <productCode>AH</productCode>
  <settlementDate>null</settlementDate>
  <expiryDate>null</expiryDate>
  <optionType>null</optionType>
  <cfiCode>null</cfiCode>
  <isin>null</isin>
  <tradeAtReference>false</tradeAtReference>
  <priceCode>null</priceCode>
  <promptDateLabelCount>0</promptDateLabelCount>
  <promptDateLabelList/>
  <promptType>null</promptType>
  <strategyTypeCode>1</strategyTypeCode>
  <strategyLegCount>2</strategyLegCount>
  <strategyLegList>

```

```

<strategyLeg>
  <legNumber>1</legNumber>
  <legBuySell>Buy</legBuySell>
  <legRatio>1000</legRatio>
  <legTradableInstrumentId>16445</legTradableInstrumentId>
</strategyLeg>
<strategyLeg>
  <legNumber>2</legNumber>
  <legBuySell>Sell</legBuySell>
  <legRatio>1000</legRatio>
  <legTradableInstrumentId>16101</legTradableInstrumentId>
</strategyLeg>
</strategyLegList>
</tradableInstrument>

```

#### 4.4.2 AH Cash-4Jan24

```

<tradableInstrument>
  <tradableInstrumentId>141157</tradableInstrumentId>
  <mergedTradableInstrumentId>16954</mergedTradableInstrumentId>
  <tradingVenue>Electronic</tradingVenue>
  <businessDaysToExpiry>63</businessDaysToExpiry>
  <lastTradingDate>2024-01-03</lastTradingDate>
  <tickSizeId>1</tickSizeId>
  <contractCode>AHDF</contractCode>
  <contractType>Future</contractType>
  <instrumentType>Strategy</instrumentType>
  <tradingCurrency>USD</tradingCurrency>
  <marketCode>LME</marketCode>
  <marketSegmentCode>Base</marketSegmentCode>
  <productCode>AH</productCode>
  <settlementDate>null</settlementDate>
  <expiryDate>null</expiryDate>
  <optionType>null</optionType>
  <cfiCode>null</cfiCode>
  <isin>null</isin>
  <tradeAtReference>false</tradeAtReference>
  <priceCode>null</priceCode>
  <promptDateLabelCount>0</promptDateLabelCount>
  <promptDateLabelList/>
  <promptType>null</promptType>
  <strategyTypeCode>1</strategyTypeCode>
  <strategyLegCount>2</strategyLegCount>
  <strategyLegList>
    <strategyLeg>
      <legNumber>1</legNumber>
      <legBuySell>Buy</legBuySell>
      <legRatio>1000</legRatio>
      <legTradableInstrumentId>16445</legTradableInstrumentId>
    </strategyLeg>
    <strategyLeg>
      <legNumber>2</legNumber>
      <legBuySell>Sell</legBuySell>
      <legRatio>1000</legRatio>
      <legTradableInstrumentId>141073</legTradableInstrumentId>
    </strategyLeg>
  </strategyLegList>

```

## 5 Appendix

### 5.1 TickSizeID

TickSizeID	Tick Size
1	0.01
2	0.05
3	0.50
4	5
5	10
6	0.005
7	50
10	0.10
11	0.25
12	1

### 5.2 PromptDateLabel

Prompt Type	Possible Values
Daily	Sequential contiguous labels: D1, D2, D3...D90
Weekly	Sequential contiguous labels: W1, W2, W3...W26
Monthly	Sequential contiguous labels: M1, M2, M3...M124.
Quarterly prompts	Sequential contiguous labels: Q1, Q2, Q3...Q36. Q is always March, June, September and December, with Q1 being the nearest of these after the Cash prompt.
Semi-annual prompts	Sequential contiguous labels: S1, S2, S3...S20. S is always June or December, with S1 being the nearest of these after the Cash prompt.
Annual prompts	Sequential contiguous labels: A1, A2, A3...A10. A is always December, with A1 being the nearest December prompt after the Cash prompt.
Specific Prompts	DEC1 - the December monthly in the next calendar year according to the current trading day

Prompt Type	Possible Values
	DEC2 - the December monthly in the second next calendar year according to the current trading day DEC3 - the December monthly in the third next calendar year according to the current trading day 15M - the 3rd Wednesday (monthly) prompt that falls in the month 15 months from the current month 27M - the 3rd Wednesday (monthly) prompt that falls in the month 27 months from the current month 63M - the 3rd Wednesday (monthly) prompt that falls in the month 63 months from the current month 123M - the 3rd Wednesday (monthly) prompt that falls in the month 123 months from the current month
Second Business Day	nM2BD - the second LME business day of the month: 4M2BD...25M2BD
Rolling Prompts	TOM, CASH, 3M

### 5.3 Strategy Type Code

Strategy Type	Value
Carry	1
Custom (Futures)	2
Three Month Average	3
Six Month Average	4
Twelve Month Average	5
Carry Average	6
Call Spread	7
Put Spread	8
Custom (Delta Hedge)	9
Custom (Options)	10