

# LMEselect v10 Conformance User Guide

### **Table of Contents**

1	Do	ocument Overview	3
	1.1	Introduction	3
	1.2	Scope	3
	1.3	Document Owner	3
	1.4	Intended Audience	3
2	Co	onformance Requirement	3
	2.1	LME System Updates	3
	2.2	Participant Systems	3
3	Ce	ertification Process	4
4	Co	onductor Overview	4
	4.1	LMEselect Test Suites	4
	4.2	Tests with LME Intervention	5
5	Co	onnecting to Conductor	5
	5.1	User Accounts	5
	5.2	Connection Parameters for your FIX Client	6
	5.3	Accessing Conductor Web Portal	6
	5.4	Prerequisite	6
6	G	etting Started	6
7	C	onformance Question	10
8 Conformance Completion		onformance Completion	10
9	Τe	est Cases	12
	9.1	FIX Order Entry	12
	9.2	FIX Drop Copy	13
	9.3	FIX Risk Management	14
	9.4	Binary Order Entry	15
1(	) Ap	ppendix	16

# 1 Document Overview

#### 1.1 Introduction

Members, Clients and ISVs (Participants) who connect their software applications to the LMEselect v10 (LME's new trading platform) API for FIX/Binary Order Entry, Risk Management or Drop Copy services are required to complete conformance and certify their operational readiness prior to deployment to the production system.

The conformance application being used for LMEselect v10 is called "Conductor".

This document provides the framework for Certification and access to the defined test cases, but Participants should also identify any additional assurances that they require as part of their own preparation for go-live. Participants must be able to execute all relevant test scenarios via their FIX/Binary API interface. Any changes to that API must be tested in full before being deployed to the production system.

#### 1.2 Scope

The system in scope of this document is LMEselect.

#### 1.3 Document Owner

The Trading Operations department is the owner of this document.

#### **1.4 Intended Audience**

The content of this document is appropriate for new and existing Participants who wish to access LMEselect v10 via an API. It will involve aspects on how to successfully apply for conformance testing, complete the various stages and what to expect post completion.

Any questions should be directed to the LME's Trading Operations team at <u>TradingOperations@Ime.com</u> or +44 (0)20 7113 8200.

### 2 Conformance Requirement

#### 2.1 LME System Updates

Prior to any deployment or update of LMEselect platform, the LME and its Participants shall engage in testing of the system. The LME may issue guidelines from time to time concerning such testing, and Participants shall comply with such guidelines.

#### 2.2 Participant Systems

Participants must undertake conformance testing prior to the deployment or a substantial update of (a) LMEselect, or (b) the Participant's trading, trading algorithm or trading strategy or (c) prior to a new onboarding member going live. The conformance testing shall ensure that the basic functioning of the Participant's trading system, algorithm and strategy complies with the LME's conditions set out in the LME Rules and in this policy. The conformance testing shall verify the functioning of the following:

- a. the ability of the system or algorithm to interact as expected with the LME's matching logic and the adequate processing of the data flows from and to the LME;
- b. the basic functionalities such as submission, modification or cancellation of an order or an indication of interest, static and market data downloads and all business data flows; and
- c. the connectivity, including the cancel on disconnect command, market data feed loss and throttles, and the recovery, including the intra-day resumption of trading and the handling of suspended instruments or non-updated market data.

### **3 Certification Process**

The certification process for Participants is as follows:

• Participants are required to review, amend and validate any changes to their systems and procedures to interface with the order routing service.

Participants are advised to download key reference documents of LMEselect v10 from the LME website (<u>https://www.lme.com/about/FAQs/New-trading-platform-FAQs</u>) to assist them with their preparations, e.g. Order Entry Gateway FIX Specification.

- Participants must execute the test cases according to their business model as well as any additional tests that are required as part of their own assurances.
- Participants should contact LME's Trading Operations team at <u>tradingoperations@lme.com</u> to acquire the necessary access credentials on the certification testing environment.
- LME has the ability to monitor the certification progress for each Participant through the certification portal. Once the required setup is ready, Participants can begin the certification process at their own pace, within the allowable period set by LME.

# 4 Conductor Overview

The conformance application being used by LMEselect v10 production system is called "Conductor". Conductor is accessible on two levels, from the web portal and from the Service Connector. The web portal allows conformance testers to track their progress and to trigger specific conformance tests, in addition, it allows the LME administrators to create and amend Participants profiles. The Service Connector is where the actual conformance testing takes place and where the API (Application Programming Interface) is subject to the pre-defined tests created in Conductor.

#### 4.1 LMEselect Test Suites

For LMEselect, there are four test suites to replicate the 3 types of access, which are as follows:

- FIX Order Entry (Test Suite for FIX Order Entry access)
- Binary Order Entry (Test Suite for Binary Order Entry access)
- FIX Drop Copy (Test Suite for FIX Drop Copy access)
- FIX Risk Management (Test Suite for FIX PTRM access)

### 4.2 Tests with LME Intervention

Most of the test cases defined for each service do not require LME's intervention to complete. With the new Conductor certification portal, message responses are automated and results are generated instantly. However, there are test cases (e.g. order cancellation) in which LME involvement is required.

For test cases requiring LME assistance, please contact LME's Trading Operations team at <u>TradingOperations@lme.com</u> or +44 (0)20 7113 8200.

Please refer to section 9 on test cases requiring LME's interventions.

Order cancellation request:

In order for LME to process faster, please provide as much information as possible when sending the request, ideally with the following:

- Order ID
- Instrument ID
- Order Qty
- Side
- Order Price

# 5 Connecting to Conductor

#### 5.1 User Accounts

Participants should contact LME's Trading Operations team at <u>tradingoperations@lme.com</u> to acquire the necessary access credentials for the certification testing environment.

Please provide the following details.

- 1. Full company name the Member/Client/ISV
- 2. Supporting Member(s) (if you are a Client or ISV)
- 3. Service Required (choose one or multiple from the following list)
  - a. Binary Order Entry
  - b. FIX Order Entry
  - c. FIX Drop Copy
  - d. FIX Risk Management

LME Trading Operations team will return the following information after review.

- Conductor web portal access details
  - User ID

•

- > Password (this can be updated after initial login in the user profile area)
- Conformance session credentials for each service
  - SenderCompID
  - Password

### 5.2 Connection Parameters for your FIX Client

Host and Port numbers used to access the Conductor services are as follow:

Service	Host	Port number	Target Comp ID
FIX OE	conform.LMEselect.mtb.lmexgw.com	35001	LMEMTB
FIX RM	conform.LMEselect.mtb.lmexgw.com	35002	RMLMEMTB
FIX DC	conform.LMEselect.mtb.lmexgw.com	35003	DCLMEMTB
Binary	conform.LMEselect.mtb.lmexgw.com	35004-35099 (*)	

(\*) Upon session creation, a unique port will be provided to each Participant.

#### 5.3 Accessing Conductor Web Portal

The conductor web portal can be accessed via following link: <u>https://conform.lmeselect.mtb.lmexgw.com</u>

#### 5.4 Prerequisite

Before you can start the certification process, the following are required to be set up by LME's Trading Operations team.

<u>Client</u> – Namely the account to be used by your company. Only one single client is required for each firm.

<u>User</u> – The actual user who will be performing the certification. For each member, there can be more than one user assigned. Please note that all users will be sharing the same certification progress, i.e. the certification progress lies on client level.

<u>Services</u> – Four types of services can be assigned to a member, depends on business models. These services are Binary Order Entry, FIX Order Entry, FIX Drop Copy and FIX Risk Management. For further details please refer to their documentations listed in the Appendix.

### 6 Getting Started

Login to the conduction portal https://conform.lmeselect.mtb.lmexgw.com/ using the credentials provided.

Login to Itiviti Conductor		
BIGAL		
Q <sub>e</sub> password		
	Login 🛉	
Remember Me	Forgot passwo	rd?

Upon initial login, user will be prompted to complete the Questionnaire. The test cases required will be based on your answers to the questionnaire. The questionnaire is only required for the very first logged in user, it is not required for subsequent users.

When the questionnaire is complete, the user will be directed to the dashboard which shows the certification process for each service.

Note: Do not tick any lines marked as "(day2)", they are currently out of scope.

Questionnaire	
Selection of Mandatory Test Cases - day2 items: Ignore them (do not tick them)	
Please select the below Basic Order Actions case if supported.	
OE13:(day2) Order on an option instrument	
Please select the supported Order Types Test Cases from below list:	
OT01 (day2) Market to Limit	
OT02.(day2) Stop loss	
OT03.(day2) Stop loss	
OT04.(day2) Stop loss	
OTOS: Brog limit	
OT06: Stop limit	
OTO7:(day2) Lebberg	

#### For test cases that are not supported by your system, do not tick them

Please select the supported Order Validity Condition Test Cases from below list:	
OV01: GTC	
OV02: GTC	
OV03:GTC	
OV04:GTD	
0V0510C	
oveloc	

If you are an Individual Clearing Member (ICM), please tick 'GCM' in the questionnaire.

Questionnaire	
Selection of Member Type	
Please select the member type from below list.	
GCM	
NCM	
	Submit Answers

On the dashboard, Participants can see the services assigned to them and the status of each service. In order to pass the certification, Participants are expected to complete all the assigned services at 100%, which will be reflected by the green Progress bar. The full green bar will indicate the certification of service is completed.

YIGAL YIG GCM AL				The prog	ress bar becomes g e each test case, w	green as you hen the full bar	Click here t certificatio	o download your n progress	
Certification Progress		Click	to begin certficatio	ons become	s green, the certific	ation for the servic	e	🕹 Downle	oad Report
Service	Next Step	Λ		is compl Progress	ete		Last Activity		
Sinary	O Begin Certifyin	NG					(No Activity)		
✔ Drop-Copy	O Continue Certify	ring 🖉 Complete	e Certification				DCOE08_NOS_ACK_PF service [DC] and client [Y	_UNSOLCXL passed for IG] by YIGAL	
V Order-Entry	O Continue Certify	ring					KL01_NOS_ACK_UNSOI [OE] and client [YIG] by Y	LCXL passed for service IGAL	
Risk-Management	O Continue Certify	ing					AT06_NewOrder_PartyRi service [PTRM] and client	skLimitsReport failed for t [YIG] by YIGAL	
Interfaces and Sessions									
Services	Interface \$	Client	Specs \$	SenderCompID \$	TargetCompID \$	Host \$	Port \$	Hub Mode ¢	
Binary	OE-BIN-GW	YIG	LMEBinary 🗗	VeriFIX	CONDUCTOR	10.139.36.100	30999	OnBehalfOfCompID = "YIGBBT001" or OnBehalfOfCompID = "YCGFBCONT"	
Drop-Copy	DC-FIX-GW	YIG	LMEDropCopy5.0SP2	YIGBDC001	DCLMEMTB	10.139.36.100	35003	N/A	
Order-Entry	OE-FIX-GW	YIG	LMEOrderEntry5.0SP2	YIGBFT003	LMEMTB	10.139.36.100	35001	N/A	
Risk-Management	RM-FIX-GW	YIG	LMERiskManagement5. 0SP2 2	YIGBRM001	RMLMEMTB	10.139.36.100	35002	N/A	

After clicking the "Begin Certifying" button from one of the services, the user will be directed to that service page. Complete the application details and click "Run Test" from one of the test cases to begin.

Interfaces and Sessions          Interfaces and Sessions         Interface Client       Specs       SenderCompID       TargetCompID         OE-FIX-GW       BIGTEST       LMEOrderEntry5.0SP2CI       BIGOE1       LME         Father Agenication Details       Please provide the name and version of the application you're using to certify       BIGOE1       LME         Click to enter your application and version details       Test Case       Last Run	Host 10.138.48.170	Port	Hub Mode Expression
Interface     Client     Specs     SenderCompID     TargetCompID       OE-FIX-GW     BIOTEST     LMEOrderEntry5.0872.03     BIODE1     LME       Fatter Agentication Details     Please provide the name and version of the application you're using to certify     BIOTEST     LME       Click to enter your application and version details     Test Case     Last Run	Host           10.138.48.170	Port            30994         N	Hub Mode Expression (* )
OE-FIX-GW     BIGTEST     LMEOrderEntry5.08P2 (2)     BIGDE1     LME       Image: All Test Case     Please provide the name and version of the application game application and version details Test Suite     Click to enter your application and version details Test Case     Last Run	10.138.48.170	30994	N/A
Please provide the name and version of the application you're using to certify      Click to enter your application     and version details     Test Suite     Last Run			
	Required '	T Result	
OE-Basic Order Actions OE01_NOS_ACK_FF	Required	O untested	
OE-Basic Order Actions OE02_NOS_ACK_PF_PF_FF   Run Test (Never)	Required	Ø untested	
OE-Basic Order Actions OE03_NOS_ACK_PF_CXLREQ_CXLCNF   Run Test (Never)	Required	Ø untested	
OE-Basic Order Actions OE04_NOS_ACK_FF_CXLREQ_CXLREJ   Run Test (Never)	Required	Ø untested	

Test cases will be listed on the left panel, start by clicking the "play" symbol button. Follow the instructions on the right panel and perform the test case.

it will prompt you to the test page

ME		
Test Runner Order-Entry: OE01_NOS_ACK_FF last run on The	Begin test by clicking the To What by plotestic Play symbol	Messages Only 🖉 Copy All Messages
OE-Basic Order Actions (Interactive)	> Test Case Objective: Send a New Order and receive Ack then Full Fill.	
OE01_NOS_ACK_FF	Summary/Action: 1) Place a Limit Order (40=2) with Day Validity using New Order Single Message (D) on an Outright contract. 2) Walt for the new ER from	server. 3)Wait for the fill ER from server.
OE02_NO\$_ACK_PF_PF_FF	Start Sending Mass Cancel Request on Instrument: NAJAN25(68805) to cancel opposite Orders	
OE03_NOS_ACK_PF_CXLREQ_CXLCNF		Show Details
OE04_NOS_ACK_FF_CXLREQ_CXLREJ	OrderMassCancelRequest	Show Details
OE05_NO\$_ACK_REPREQ_REPCNF_FF	Send a Buy New Order (D) with: Time In force(59)=Day(0), Order Type(40)=Limit(2), Contract Instrument=NAJAN25(68895), Quantity(38)=12, Price(44)=25	500
OE06_NOS_ACK_PF_FF_REPREQ_REPREJ	>	
O OE07_NOS_ACK_REPREQ_REPCNF	>	
O OE08_NO\$_ACK_PF_REPREQ_REPCNF_FF	Bolds are mandatory test cases	
OE09_NOS_ACK_PF_FF		
OE10_NOS_ACK_REPREQ_REPCNF_FF	>	
OE-Cancel on Disconnect (Interactive)	*	
O CD01_NOS_ACK_UNSOLCXL	Optional test cases are	
OE-Inflight Order Handling (Interactive)	<ul> <li>not in bold</li> </ul>	

Users must ensure that they are running both the Conductor web portal dashboard and their application in parallel, and their application must be connecting via the API through the user accounts (SenderCompID and password) provided by the LME's Trading Operations team.

The red indicate the test case is failed, while greens is passed. In both scenarios user can re-test by clicking the "play" symbol again.



If a test case has failed, information on the failure reason will be provided in the right panel. More details can be found by clicking the "Show Details" button.

> Test Case Objective: Request Snapshot - End Clients within a specific Risk Group with an invalid Risk Group ID	
Summary/Action: 1) Send Party Details List Request (CF) with an invalid RG. 2) Receive Party Details List Report (CG) with a Reject Text = 'Risk Group not found'.	
Send Party Details List Request(CF) with: PartyDetailsListRequestID(1505), NoPartyIDs(453)=1, PartyIDSource(447)=D, PartyRole(452)=38	
→ PartyDetailsListRequest	Show Details
Evaluating: PartyDetailsListRequest	Show Details
> Receive Party Details List Report (CG) for 53 from LME	
← PartyDetailsListReport	Show Details
S Evaluating: PartyDetailsListReport: Expected value of 'RejectText' to be equal to 'Risk Group not found' but '7707 Risk Group not found' was provided	Show Details

#### Notes:

In general, most test cases are independent of each other, meaning that they can be executed in any order. However, some test cases are expected to be executed in a respective order. Please refer to the instruction messages as you test.

Depending on members' type (GCM, NCM, or ICM) some test cases in the list may not be applicable. In that case unbolded test cases are not mandatory to carry out. Please refer to section **9** for test cases applicable for each member type.

It is not necessary to finish all test cases in one go, progress will be saved so to allow the certification process to be completed over multiple days.

When you login Conductor again, simply click the "Continue Certifying" button on the service you wish to resume.

YIGAL YIG GCM AL				
Certification Progress			ٹ Download R	Report
Service	Next Step	Progress	Last Activity	
Binary	O Continue Certifying		BOE02_NOS_ACK_PF_PF_FF passed for service [Key1] and client [YIG] by anthony.lai	
V Drop-Copy	Continue Certifying		DC0E08_NOS_ACK_PF_UNSOLCXL passed for service [DC] and client [YIG] by YIGAL	
Vorder-Entry	O Continue Certifying		SD14_SecDefReq_SecDef failed for service [OE] and client [YIG] by YIGAL	
✔ Risk-Management	Continue Certifying		AT06_NewOrder_PartyRiskLimitsReport failed for service [PTRM] and client [YIG] by YIGAL	

Then click on "Re-Run Test" from any of the test cases, Conductor will bring you back to the Test Runner menu to continue.

Test Runner Risk-Management: KS01_PartyActionRequest_PartyActio	nReport_PartyActionReport last run on Mon, 07 Aug 2023 05:05:40 GMT by YIGAL	Copy All Messages
RM-Kill Switch - Initiate - Reinstate (Interactive)	Test Case Objective: Kill Switch - GCM to suspend NCM	
KS01_PartyActionRequest_PartyActionReport_P >	Summary/Action: 1) Send Party Action Request (DH), 2) Receive Party Action Report (DI) Accepted. 3) Receive Party Action Report (DI) Completed.	
Ks01R_PartyActionRequest_PartyActionReport >	Send Party Action Request (DH) with: PartyActionType(2329)=0. NoParty/Ds(453)=1, PartyIDSource(447)=D, PartyRole(452)=4. NoRelatedPartyDetailID(1562)=1. RelatedPartyDetailD(1562)=1.	tailIDSource(1564)=D, Re
KS02_PartyActionRequest_PartyActionReport_P >		•
K\$03_PartyActionRequest_PartyActionReport_P >	→ PartyActionRequest	Show Details
KS04_PartyActionRequest_PartyActionReport_P >	S Evaluating: PartyActionRequest	Show Details
State Contemport State	Evaluating: PartyActionRequest	Show Details
State Content of the state	Decisive Party Action Depart (DI) Accorded for 00011 from LME	
Strate Contemport Strate Conte	Receive Faily Action Report (or) Accepted for over Finances	
RM-Risk Group Management (Interactive)	PartyActionReport	Show Details
RG01a_PartyDetailsDefinitionRequest_PartyDetai	Evaluating: PartyActionReport	Show Details
RG01b_PartyDetailsDefinitionRequest_PartyDeta >	Evaluating: PartyActionReport	Show Details

### 7 Conformance Question

Pursuant to the regulatory requirements stated in MiFID II, the conformance testing shall verify the functioning of the ability of the system or algorithm to interact as expected with the LME trading venue's matching logic and the adequate processing of the data flows from and to the LME trading venue. At the end of each conformance service, please answer the following question which is designed as a test case.

Question: Was there anything about the system or algorithm interaction with the trading venue's matching logic and processing of data flows that was not as expected? Please specify if any.

>	Please answer following Question:
>	Question: Was there anything about the system or algorithm interaction with the trading venue's matching logic and processing of data flows that was not as expected? Please specify if any.
	Submit

Should there be any unexpected events that occur during the conformance process and raised in the question, the LME has full discretion to treat the conformance process as failed even though Participants have completed and passed all the test cases. In such case the LME would follow up and investigate the unexpected events.

### 8 Conformance Completion

Upon completion, a report summarising the progress can be download from the dashboard. The report can be downloaded at any time as desired during certification progress.

Simply click the 'Download Report' at the top right corner in the Certification Progress, a PDF report will be generated and downloaded.

BIGAL ALEIG NCM					
Certification Progress			Download Report		
Service	Next Step	Progress	Last Activity		
У Drop-Copy	Continue Certifying		API_Conformance_Conductor_Question passed for service (DC) and client (BIG) by BIGAL		
Vorder-Entry	O Continue Certifying		API_Conformance_Conductor_Question passed for service (OE) and client (BIG) by BIGAL		
Risk-Management	Continue Certifying		AT04_NewOrder_PartyRiskLimitsReport failed for		



#### Service: Order-Entry

Test Suite Name	Test Cases	User	Last Run	Result
OE-Basic Order Actions	OE01_NOS_ACK_FF	BIGAL	Thu Jun 22 02:18:34 GMT 2023	PASSED
OE-Basic Order Actions	OE02_NOS_ACK_PF_PF_FF	BIGAL	Thu Jun 22 02:19:38 GMT 2023	PASSED
OE-Basic Order Actions	OE03_NOS_ACK_PF_CXLREQ_CXL CNF	BIGAL	Thu Jun 22 02:22:28 GMT 2023	PASSED
OE-Basic Order Actions	OE04_NOS_ACK_FF_CXLREQ_CXL REJ	BIGAL	Thu Jun 22 02:23:43 GMT 2023	PASSED
OE-Basic Order Actions	OE05_NOS_ACK_REPREQ_REPCN F_FF	BIGAL	Thu Jun 22 02:27:38 GMT 2023	FAILED
OE-Basic Order Actions	OE06_NOS_ACK_PF_FF_REPREQ_ REPREJ	BIGAL	Thu Jun 22 02:28:57 GMT 2023	PASSED
OE-Basic Order Actions	OE07_NOS_ACK_REPREQ_REPCN F	BIGAL	Thu Jun 22 02:35:18 GMT 2023	FAILED
OE-Basic Order Actions	OE08_NOS_ACK_PF_REPREQ_REP CNF_FF	BIGAL	Thu Jun 22 02:39:00 GMT 2023	FAILED
OE-Basic Order Actions	OE09_NOS_ACK_PF_FF	BIGAL	Thu Jun 22 02:42:38 GMT 2023	PASSED
OE-Basic Order Actions	OE10_NOS_ACK_REPREQ_REPCN F_FF	BIGAL	Thu Jun 22 02:46:45 GMT 2023	FAILED
OE-Cancel on Disconnect	CD01_NOS_ACK_UNSOLCXL	BIGAL	Thu Jun 22 02:48:25 GMT 2023	PASSED
OE-Inflight Order Handling	IF01_NOS_CXLREQ_ACK_CXLCNF	BIGAL	Thu Jun 22 03:32:29 GMT 2023	PASSED
OE-Inflight Order Handling	IF02_NOS_REPREQ_ACK_REPCNF	BIGAL	Thu Jun 22 03:42:35 GMT 2023	PASSED
OE-Inflight Order Handling	IF03_NOS_REPREQ_CXLREQ_ACK _REPCNF_CXLCNF	BIGAL	Thu Jun 22 03:38:10 GMT 2023	PASSED
OE-KIII Switch	KL01_NOS_ACK_UNSOLCXL	BIGAL	Thu Jun 22 04:09:02 GMT 2023	PASSED
OE-Message Throttling	TH01_NOS_ACK_NOS_BMR	BIGAL	Thu Jun 22 04:51:19 GMT 2023	PASSED

# 9 Test Cases

The self-certification test cases are to confirm that Participants are able to successfully execute current and expected order routing scenarios, and process market data and drop copy messages. Please complete all relevant test cases, omit those that are not applicable to your current business model (only bolded ones are required). When executing the test cases, all the messages will be recorded in Conductor for review if needed. Within Conductor, Binary Order Entry, FIX Order Entry, Drop Copy, and Risk Management certifications are separated for easy managing.

### 9.1 FIX Order Entry

Basic C	order Actions	Require LME Intervention	Member Necessity
OE01	Day Order, Full Fill		GCM/ICM/NCM
OE02	Day Order, Partial Fill, Partial Fill, Full Fill		GCM/ICM/NCM
OE03	Day Order, Partial Fill, Cancel		GCM/ICM/NCM
OE04	Day Order, Full Fill, Cancel, Cancel Reject		GCM/ICM/NCM
OE05	Day Order, Replace Qty, Replace Accepted, Full Fill		GCM/ICM/NCM
OE06	Day Order, Partial Fill, Full Fill, Replace Qty, Replace Rejected		GCM/ICM/NCM
OE07	Day Order, Replace Price, Replace Accepted		GCM/ICM/NCM
OE08	Day Order, Partial Fill, Replace Price, Replace Accepted, Full Fill		GCM/ICM/NCM
OE09	Carry Order, Partial Fill, Full Fill		GCM/ICM/NCM
OE10	Carry Order, Replace Price, Replace Accepted, Full Fill		GCM/ICM/NCM
Cancel	on Disconnect		
CD01	Cancel on Connection Loss		GCM/ICM/NCM
Inflight	: Order Handling		
IF01	Inflight Cancellation: New Order, Cancel		GCM/ICM/NCM
IF02	Inflight Amendment: New Order, Replace Qty		GCM/ICM/NCM
IF03	Inflight Amendment & Cancellation: New Order, Replace Qty, Cancel		GCM/ICM/NCM
Kill Swi	itch		
KL01	Kill Switch	Y	GCM/ICM/NCM
Messa	ge Throttling		
TH01	Message Throttle		GCM/ICM/NCM
News			
NS01	News – market message	Y	GCM/ICM/NCM
Order	Cancellation by Exchange		
OC01	Order Cancellation by Exchange	Y	GCM/ICM/NCM
Order I	Mass Cancellation		
MC01	For a FIX Comp ID		GCM/ICM/NCM
MC02	For a tradable instrument		GCM/ICM/NCM
MC03	For a specified contract		GCM/ICM/NCM
MC04	For an end client		GCM/ICM/NCM

MC05	for a specific contract and side of the market	GCM/ICM/NCM
MC06	Reject	GCM/ICM/NCM
Order 1	Туреѕ	
OT05	Stop Limit, Triggered, Fill	GCM/ICM/NCM
OT06	Stop Limit (rejected)	GCM/ICM/NCM
OT08	Iceberg (Rejected)	GCM/ICM/NCM
OT10	Post Only (Rejected)	GCM/ICM/NCM
Order \	Validity Conditions	
OV01	GTC – New, Partial Fill, Cancel	GCM/ICM/NCM
OV02	GTC – New, Done for day	GCM/ICM/NCM
OV03	GTC – Restate the next day	GCM/ICM/NCM
OV04	GTD – New, Partial Fill, Cancel	GCM/ICM/NCM
OV05	IOC – New, Partial Fill, Cancel	GCM/ICM/NCM
OV06	IOC – New, Cancel	GCM/ICM/NCM
Recove	ery	
RC01	Trade Halt, New Order, Rejected, Lift Trade Halt	GCM/ICM/NCM
Risk Lir	nits	
RK01	Member Risk Limit – Per Order Quantity	GCM/ICM/NCM
RK02	Member Risk Limit – Per Order Notional	GCM/ICM/NCM
Securit	y Definition Request	
SD01	Carry	GCM/ICM/NCM
SD02	Carry (Reject)	GCM/ICM/NCM
SD03	Carry (Reject)	GCM/ICM/NCM
SD14	Create a SecDef Request and use it to place an order	GCM/ICM/NCM

### 9.2 FIX Drop Copy

Drop Copy (Active: Member DC actions)		Require LME Intervention	Member Necessity
DC00	Logon back and gap-fill		GCM/ICM/NCM
DC10	Resend Request (one)		GCM/ICM/NCM
DC11	Logout (initiated by Gateway)		GCM/ICM/NCM
DC12	Logon back and gap-fill		GCM/ICM/NCM
DC13	Resend Request (All after a message)		GCM/ICM/NCM
DC14	Resend Request (REJ)		GCM/ICM/NCM
DC15	Logout (initiated by Member)		GCM/ICM/NCM
Drop Copy (Passive) / Order Entry			
DCOE01	Day Order, Partial Fill, Full Fill		GCM/ICM/NCM
DCOE04	Day Order, Cancel		GCM/ICM/NCM
DCOE06	GTC Order, Done for Day		GCM/ICM/NCM
DCOE06b	Reconnection, Order Restate		GCM/ICM/NCM
DCOE08	Order Cancellation by Exchange	Y	GCM/ICM/NCM

### 9.3 FIX Risk Management

Note: Please execute the test cases in the Risk Group Management first, this allows to create the risk groups and clients in order to perform the other test cases

Kill Swit	cch – Initiate / Reinstate	Require LME Intervention	Member Necessity
KS01	Kill Switch – GCM to suspend NCM		GCM
KS01R	Kill Switch – GCM Reinstate NCM		GCM
KS02	Kill Switch – GCM/NCM/ICM to halt trading on End Client		GCM/ICM/NCM
KS03	Kill Switch – Reinstate End Client.		GCM/ICM/NCM
KS04	Kill Switch – GCM to halt trading on themselves and their related entities.		GCM/ICM
KS04R	Kill Switch – GCM Reinstate for themselves and their related entities.		GCM/ICM
KS05	Kill Switch – GCM/NCM/ICM on Risk Group and and lower levels (End Clients)		GCM/ICM/NCM
KS06	Kill Switch – Reinstate a Risk Group and underlying End Client.		GCM/ICM/NCM
Risk Gro	oup Management		
RG01a	Set up a Risk Group		GCM/ICM/NCM
RG01b	Set up a 2 <sup>nd</sup> Risk Group		GCM/ICM/NCM
RG01c	Set up a 3 <sup>rd</sup> Risk Group		GCM/ICM/NCM
RG02a	Set up a new End Client – allocate to default risk group		GCM/ICM/NCM
RG02b	Set up a 2 <sup>nd</sup> new End Client – allocate to default risk group		GCM/ICM/NCM
RG02c	Set up a 3 <sup>rd</sup> new End Client – allocate to default risk group		GCM/ICM/NCM
RG03a	Move End Client – from default Risk Group to RG1		GCM/ICM/NCM
RG03b	Move 2 <sup>nd</sup> End Client – from default Risk Group to RG1		GCM/ICM/NCM
RG04	Move End Client – between two Risk Group		GCM/ICM/NCM
RG05	Remove an End Client from RG – Move to default risk group		GCM/ICM/NCM
RG06	Remove an End Client from the default Risk Group		GCM/ICM/NCM
RG07	Remove a Risk Group		GCM/ICM/NCM
RG08	Request Snapshot – all details		GCM/ICM/NCM
RG09	Request Snapshot – End Clients within a specific Risk Group		GCM/ICM/NCM
RG10	Request Snapshot – End Clients within a specific Risk Group		GCM/ICM/NCM
RG11	Request Snapshot – an End Client		GCM/ICM/NCM
Risk Lim	its and Utilisations Report		
RT01	Check risk limits set		GCM/ICM/NCM
RT02G	Check utilised credit and risk limits – for a GCM/ICM		GCM/ICM

RT02N	Check utilised credit and risk limits – for a NCM	NCM
RT03	Check utilised credit and risk limits – for a Risk Group	GCM/ICM/NCM
RT04G	Check utilised credit and risk limits – for an NCM	GCM
Risk Lim	nits Management	
RL01	Modify Risk Limit for a Risk Group	GCM/ICM/NCM
RL02	GCM modify Risk Limit at Member Level	GCM/ICM
RL03	Modify Risk Limit at NCM Level	GCM/NCM
Thresho	old and Breaches Alerts	
AT01	Breach warning notification (Risk Group level)	GCM/ICM/NCM
AT02	Breach warning notification (NCM own Member limit)	NCM
AT03	Breach warning notification (GCM limit set on NCM)	GCM
AT04	Breach warning notification (GCM Member level)	GCM/ICM
AT04N	Breach warning notification (NCM Member level)	NCM
AT05	Breach notification (Risk Group)	GCM/ICM/NCM
AT06	Breach notification (GCM breaches Exchange limit)	GCM/ICM
AT06N	Breach notification (NCM breaches Exchange limit)	NCM

### 9.4 Binary Order Entry

Kill Switch -	- Initiate / Reinstate	Require LME Intervention	Member Necessity
BOE02	Day Order, Partial Fill, Partial Fill, Full Fill		GCM/ICM/NCM
BOE03	Day Order, Partial Fill, Cancel		GCM/ICM/NCM
BOE04	Day Order, Full Fill, Cancel, Cancel Reject		GCM/ICM/NCM
BOE08	Day Order, Partial Fill, Replace Price, Replace Accepted, Full Fill		GCM/ICM/NCM
BOE09	Carry Order, Partial Fill, Full Fill		GCM/ICM/NCM
BOE05	Day Order, Replace Qty, Replace Accepted, Full Fill		GCM/ICM/NCM
Cancel on D	isconnect		
BCD01	Cancel on Connection Loss		GCM/ICM/NCM
Inflight Ord	er Handling		
	(A.2) Inflight Cancellation		GCM/ICM/NCM
BIF01	- New Order,		GCM/ICM/NCM
	- Cancel		GCM/ICM/NCM
	(A.3) Inflight Amendment		GCM/ICM/NCM
BIF02	- New Order,		GCM/ICM/NCM
	- Replace Qty		GCM/ICM/NCM
Kill Switch			
BKL01	Kill Switch	Y	GCM/ICM/NCM
News			
BNS01	News – market message	Y	GCM/ICM/NCM
Order Canc	ellation by Exchange		
BOC01	Order Cancellation by Exchange	Y	GCM/ICM/NCM

Order Mass	Cancellation	
BMC01	For a FIX Comp ID	GCM/ICM/NCM
BMC03	For a specified contract	GCM/ICM/NCM
BMC04	For an end client	GCM/ICM/NCM
Order Type	5	
BOT05	Stop Limit, Triggered, Fill	GCM/ICM/NCM
Order Valid	ity Conditions (Interactive)	
BOV02	GTC – New, Done for day	GCM/ICM/NCM
BOV03	GTC – Restate the next day	GCM/ICM/NCM
BOV05	IOC – New, Partial Fill, Cancel	GCM/ICM/NCM
Recovery (I	nteractive)	
BRC01	Trade Halt, New Order, Rejected, Lift Trade Halt	GCM/ICM/NCM
Risk Limits	(Interactive)	
BRK01	Member Risk Limit – Per Order Quantity	GCM/ICM/NCM
BRK02	Member Risk Limit – Per Order Notional	GCM/ICM/NCM
Security De	finition Request (Interactive)	
BSD01	Security Definition for a Carry Contract	GCM/ICM/NCM
BSD14	Security Definition Request and Send Order	GCM/ICM/NCM
Security De	finition Request (Interactive)	
Reconnect	Reconnect and Reset Member Session	GCM/ICM/NCM

# 10 Appendix

Please refer to the Useful documents link for the latest version:

https://www.lme.com/about/FAQs/New-trading-platform-FAQs

- Order Entry Gateway FIX Specification
- Drop Copy Gateway FIX Specification
- Risk Management Gateway FIX Specification
- Binary Order Entry Specification
- LMEselect v10 Conformance FAQs