



# LMEselect v10 FIX and BINARY Message Examples

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The following content provides a number of example common messages for the FIX (CGW, convenience gateway) and BINARY (PSG) gateways. Where content of the message is specific to the participant, square brackets have been used with a description of what the reader needs to place in the tag location.

The examples in this document should be used in conjunction with the FIX and Binary order entry specification documents available on the LME.com website: <https://www.lme.com/ntpdocuments>



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# 1 FIX Examples

## 1.1 Logon message

MessageType(TAG35=A)

### 1.1.1 Inbound message

8=FIXT.1.1|9=0442|35=A|34=1|52=20230131-09:20:17.516561900|49=[SENDERCOMPID]|56=LME|98=0|108=60|789=1|1402=[ENCRYPTEDPASSWORD]|1137=9|10=147|

### 1.1.2 Outbound execution response message

8=FIXT.1.1|9=97|35=A|49=LME|56=[SENDERCOMPID]|34=1|52=20230131-09:20:17.501667000|1128=9|98=0|108=60|789=2|1409=0|1137=9|10=156|

## 1.2 Logout message

MessageType(TAG35=5)

### 1.2.1 Inbound message

8=FIXT.1.1|9=0060|35=5|34=377|52=20230131-16:01:31.330207600|49=[SENDERCOMPID]|56=LME|10=085|

### 1.2.2 Outbound execution response message

8=FIXT.1.1|9=96|35=5|49=LME|56=[TARGETCOMPID]|34=402|52=20230131-16:01:31.337932000|1128=9|58=Response to Logout|1409=4|10=019|



### 1.3 New Order Single (New Order Single - Limit, Day)

MessageType(TAG35=D), Order type=Limit(TAG40=2), Side=Buy(TAG54=1), Order quantity=2(TAG38=2), Price=1800(TAG44), TimeInForce=Day(TAG59=0)

#### 1.3.1 Inbound Order message

8=FIXT.1.1|9=0253|35=D|34=389|52=20230131-  
16:25:06.174727500|49=[SENDERCOMPID]|56=LME|11=0131161931004|453=3|448=11|447=D|452=11|44  
8=67821234|447=P|452=301|448=1C|447=D|452=81|581=3|48=[SECURITYID]|22=8|54=1|60=20230131-  
16:25:05.096071000|38=2|40=2|44=1800|528=A|529=D|10=090|

#### 1.3.2 Outbound execution response message – MessageType(TAG35=8)

8=FIXT.1.1|9=355|35=8|49=LME|56=[TARGETCOMPID]|34=448|52=20230131-  
16:48:54.873335000|1128=9|37=23031010000044901|11=0131161931007|453=5|448=[PARTYID -  
EXECUTING FIRM  
MNEMONIC]|447=D|452=1|448=11|447=D|452=11|448=[TARGETCOMPID]|447=D|452=36|448=1C|447=D|  
452=81|448=67821234|447=P|452=301|17=d.0.INw3hTp0RB|150=0|39=0|581=3|48=[SECURITYID]|22=8|5  
4=1|38=2|40=2|44=1800|59=0|528=A|529=D|151=2|14=0|60=20230131-16:48:54.872063000|10=135|



## 1.4 Amend Order (New Order Single - Limit, Day)

**Original order message : MessageType(TAG35=D), Order type=Limit(TAG40=2), Side=Buy(TAG54=1), Order quantity=2(TAG38=2), Price=1800(TAG44), TimelnForce=Day(TAG59=0)**

### 1.4.1 Original inbound order message

8=FIXT.1.1|9=0235|35=D|34=3|52=20221102-  
08:45:10.870309800|49=[SENDERCOMPID]|56=LME|11=1101150701006|453=3|448=11|447=D|452=11|44  
8=6782|447=P|452=301|448=CL11|447=D|452=81|581=3|48=[SECURITYID]|22=8|54=1|60=20221102-  
08:45:09.802237000|38=2|40=2|44=1800|59=0|528=A|529=D|10=153|

### 1.4.2 Original outbound execution response message – MessageType(TAG35=8)

8=FIXT.1.1|9=350|35=8|49=LME|56=[TARGETCOMPID]|34=96|52=20230203-  
09:33:48.106110000|1128=9|37=23034010000002445|11=0202153100039|453=5|448=[PARTYID -  
**EXECUTING FIRM**  
**MNEMONIC]**|447=D|452=1|448=11|447=D|452=11|448=[SENDERCOMPID]|447=D|452=36|448=CL11|447=  
D|452=81|448=6782|447=P|452=301|17=d.0.N2Yzf9U1RB|150=0|39=0|581=3|48=[SECURITYID]|22=8|54=  
1|38=1|40=2|44=1800|59=0|528=A|529=D|151=1|14=0|60=20230203-09:33:48.104648000|10=036|  
**Amend price order message : MessageType(TAG35=G), Order type=Limit(TAG40=2),**  
**Side=Buy(TAG54=1), Order quantity=2(TAG38=2), Price=1400(TAG44), TimelnForce=Day(TAG59=0)**

### 1.4.3 Inbound amend order message

8=FIXT.1.1|9=0213|35=G|34=4|52=20221102-  
08:45:11.870371700|49=[SENDERCOMPID]|56=LME|11=1101150701007|41=1101150701006|453=1|448=  
6782|447=P|452=301|48=[SECURITYID]|22=8|54=1|60=20221102-  
08:45:09.802237000|38=2|40=2|44=1400|59=0|528=P|529=D|1724=5|10=177|

### 1.4.4 Outbound execution amend message – MessageType(TAG35=8)

8=FIXT.1.1|9=374|35=8|49=LME|56=[TARGETCOMPID]|34=97|52=20230203-  
09:33:49.105789000|1128=9|37=23034010000002445|11=0202153100040|41=0202153100039|453=5|448=  
**[PARTYID - EXECUTING FIRM**  
**MNEMONIC]**|447=D|452=1|448=11|447=D|452=11|448=[SENDERCOMPID]|447=D|452=36|448=CL11|447=  
D|452=81|448=6782|447=P|452=301|17=d.5.pcAAAAAAAE|150=5|39=0|581=3|48=[SECURITYID]|22=8|54  
=1|38=2|40=2|44=1400|59=0|528=P|529=D|151=1|14=0|60=20230203-  
09:33:49.104724000|1724=5|10=139|



## 1.5 Good til Date(GTD) (New Order Single - Limit, GTD)

Message Type(TAG35=D), Order type=Limit(TAG40=2), Side=Buy(TAG54=1), Order quantity=2(TAG38=2), Price=1800(TAG44), TimeInForce=Good til date(GTD)(TAG59=6), ExpireDate(TAG432=YYYYMMDD)

### 1.5.1 Inbound order message

```
8=FIXT.1.1|9=0250|35=D|34=987|52=20230207-  
15:34:22.361840200|49=[SENDERCOMPID]|56=LME|11=0207114751009|453=3|448=11|447=D|452=11|44  
8=6782|447=P|452=301|448=1C|447=D|452=81|581=3|48=13746|22=8|54=1|60=20230207-  
15:34:21.314471000|38=2|40=2|44=1800|59=6|528=A|529=D|432=20230621|10=119|
```

### 1.5.2 Outbound execution response message – MessageType(TAG35=8)

```
8=FIXT.1.1|9=363|35=8|49=LME|56=[TARGETCOMPID]|34=1941|52=20230207-  
15:34:22.350851000|1128=9|37=23038010000001951|11=0207114751009|453=5|448=[PARTYID -  
EXECUTING FIRM  
MNEMONIC]|447=D|452=1|448=11|447=D|452=11|448=[SENDERCOMPID]|447=D|452=36|448=1C|447=D|  
452=81|448=6782|447=P|452=301|17=c.0.fucYyKP2RB|150=0|39=0|581=3|48=13746|22=8|54=1|38=2|40=  
2|44=1800|59=6|432=20230621|528=A|529=D|151=5|14=0|60=20230207-15:34:22.349827000|10=250|
```



## 1.6 Good til Cancel(GTC) (New Order Single - Limit, GTC)

Message Type(TAG35=D), Order type=Limit(TAG40=2), Side=Buy(TAG54=1), Order quantity=2(TAG38=2), Price=1800(TAG44), TimeInForce=Good til Cancel(GTC)(TAG59=1)

### 1.6.1 Inbound order message

8=FIXT.1.1|9=0236|35=D|34=1039|52=20230207-  
16:27:10.732660300|49=[SENDERCOMPID]|56=LME|11=0207162517006|453=3|448=11|447=D|452=11|44  
8=6782|447=P|452=301|448=1C|447=D|452=81|581=3|48=[SECURITYID]|22=8|54=1|60=20230207-  
16:27:09.658868000|38=2|40=2|44=1800|59=1|528=A|529=D|10=242|

### 1.6.2 Outbound execution response message – MessageType(TAG35=8)

8=FIXT.1.1|9=348|35=8|49=LME|56=[TARGETCOMPID]|34=2002|52=20230207-  
16:27:10.737183000|1128=9|37=23038010000001954|11=0207162517006|453=5|448=[PARTYID -  
EXECUTING FIRM  
MNEMONIC]|447=D|452=1|448=11|447=D|452=11|448=[SENDERCOMPID]|447=D|452=36|448=1C|447=D|  
452=81|448=6782|447=P|452=301|17=c.0.iucYyKP2RB|150=0|39=0|581=3|48=[SECURITYID]|22=8|54=1|3  
8=2|40=2|44=1800|59=1|528=A|529=D|151=2|14=0|60=20230207-16:27:10.735546000|10=042|





## 1.7 Mass Cancel using SECURITYID

Message Type(TAG35=q), SecurityID(TAG48=[the securityID of the instrument you wish to cancel])

### 1.7.1 Inbound message

8=FIXT.1.1|9=82|35=q|49=[SENDERCOMPID]|56=LME|34=2|52=20191119-  
07:33:05|11=18|530=1|48=[SECURITYID]|22=8|60=20181022-09:38:06.057|10=252

### 1.7.2 Outbound execution response message – MessageType(TAG35=r)

8=FIXT.1.1|9=169|35=r|49=LME|56=[TARGETCOMPID]|34=6|52=20230202-  
07:45:52.981108000|1128=9|11=0131161931016|1369=3023033510268435457|530=1|531=1|533=0|48=[S  
ECURITYID]|22=8|60=20230202-07:45:52.980997000|10=233|



## 2 BINARY Examples

### 2.1 Logon

Message Type(3=5),

#### 2.1.1 Inbound message

```
header{1=2|2=532|3=5|4=1|5=0|6=0|7=[COMPID]|8=1675949239234372000|9=0}body{0=[PASSWORD]|2=1|3=0|4=60}
```

#### 2.1.2 Outbound execution report

```
header{1=2|2=82|3=5|4=239|5=0|6=0|7=[COMPID]|8=20230210  
15:55:36.917251000|9=0}body{2=203|3=0|4=60}
```

### 2.2 New Order Single - Limit, Day

Message Type(3=12), Side(6=1 Buy), Order Quantity(7=2), Order Type(8=2 Limit), Order Price(9=1800000000), TimeinForce(10=0 Day),

#### 2.2.1 Inbound message

```
header{1=2|2=192|3=12|4=8|5=0|6=0|7=[COMPID]|8=1675856334806614000|9=0}  
body{0=0207162517015|4=[SECURITYID]|5=1675856334681533000|6=1|7=2|8=2|9=1800000000|10=0|11=D|12=A|13=3|19=111|26=222|30=1C}
```

#### 2.2.2 Outbound execution response message – MessageType(3=8)

Message Type(3=8)

```
header{1=2|2=247|3=8|4=12|5=0|6=0|7=ADM002|8=20230208 11:38:55.138982000|9=0}  
body{0=0207162517015|2=23039010000000993|4=[SECURITYID]|5=20230208  
11:38:55.137496000|6=1|7=2|8=2|9=1800000000|10=0|11=D|12=A|13=3|14=[EXECUTING  
FIRM]|19=111|26=222|30=1C|40=N|65=U.0.hftBHud2RB|67=0|68=0|69=[ENTERING TRADER]|80=0|81=2}
```

### 2.3 New Order Single - Limit, Good til Cancel(GTC)

Message Type(3=12), Side(6=1 Buy), Order Quantity(7=2), Order Type(8=2 Limit), Order Price(9=1800000000), TimeinForce(10=1 GTC)

#### 2.3.1 Inbound message

```
header{1=2|2=192|3=12|4=8|5=0|6=0|7=[COMPID]|8=1675856334806614000|9=0}  
body{0=0207162517015|4=[SECURITYID]|5=1675856334681533000|6=1|7=2|8=2|9=1800000000|10=1|11=D|12=A|13=3|19=111|26=222|30=1C}
```

Message Type(3=8)

#### 2.3.2 Outbound execution response message – MessageType(3=8)

```
header{1=2|2=247|3=8|4=12|5=0|6=0|7=ADM002|8=20230208 11:38:55.138982000|9=0}  
body{0=0207162517015|2=23039010000000993|4=[SECURITYID]|5=20230208  
11:38:55.137496000|6=1|7=2|8=2|9=1800000000|10=1|11=D|12=A|13=3|14=[EXECUTING  
FIRM]|19=111|26=222|30=1C|40=N|65=U.0.hftBHud2RB|67=0|68=0|69=[ENTERING TRADER]|80=0|81=2}
```





## 2.4 New Order Single - Limit, Good til Cancel(GTD)

Message Type(3=12), Side(6=1 Buy), Order Quantity(7=2), Order Type(8=2 Limit), Order Price(9=1800000000), TimeinForce(10=6 GTD)

### 2.4.1 Inbound message

```
header{1=2|2=192|3=12|4=8|5=0|6=0|7=[COMPID]|8=1675856334806614000|9=0|}
body{0=0207162517015|4=[SECURITYID]|5=1675856334681533000|6=1|7=2|8=2|9=1800000000|10=6|11=D|12=A|13=3|19=111|26=222|30=1C|34=[EXPIRY DATE YYYYMMDD]|}
```

### 2.4.2 Outbound execution response message = MessageType(3=8)

```
header{1=2|2=247|3=8|4=12|5=0|6=0|7=ADM002|8=20230208 11:38:55.138982000|9=0|}
body{0=0207162517015|2=23039010000000993|4=[SECURITYID]|5=20230208
11:38:55.137496000|6=1|7=2|8=2|9=1800000000|10=6|11=D|12=A|13=3|14=[EXECUTING
FIRM]|19=111|26=222|30=1C|34=[EXPIRY DATE
YYYYMMDD]|40=N|65=U.0.hftBHud2RB|67=0|68=0|69=[ENTERING TRADER]|80=0|81=2|}
```

## 2.5 New Order Single – Stop Limit, Good til Date(GTD)

Message Type(3=12), Side(6=1 Buy), Order Quantity(7=2), Order Type(8=4 Stop Limit), Order Price(9=2010000000), TimeinForce(10=6 GTD), Expiry Date(34=YYYYMMDD), Trigger Price Type(35=2000000000), (36=4 Best Bid or Last Trade), Trigger Type(37=4 Price Movement)

### 2.5.1 Inbound message

```
header{1=2|2=206|3=12|4=24|5=0|6=0|7=[COMPID]|8=1675931912237216000|9=0|}
body{0=0207162517043|4=[SECURITYID]|5=1675856334681533000|6=1|7=2|8=4|9=2010000000|10=6|11=D|12=A|13=3|19=111|26=222|30=1C|34=20230604|35=2000000000|36=4|37=4|}
```

### 2.5.2 Outbound execution response message = MessageType(3=8)

```
header{1=2|2=261|3=8|4=34|5=0|6=0|7=[COMPID]|8=20230209 08:38:32.408301000|9=0|}
body{0=0207162517043|2=23040010000001017|4=13746|5=20230209
08:38:32.406376000|6=1|7=2|8=4|9=2010000000|10=6|11=D|12=A|13=3|14=[EXECUTING FIRM]
|19=111|26=222|30=1C|34=[EXPIRY DATE
YYYYMMDD]|35=2000000000|36=4|37=4|40=N|65=U.0.5f+qbRs2RB|67=0|68=0|69=[ENTERING
TRADER]|80=0|81=2|}
```



## 2.6 New Order Single – Limit order – Amending the price

**Message Type(3=12), Client Order ID(0=0207162517065e)Side(6=1 Buy), Order Quantity(7=20), Order Type(8=2 Limit), Order Price(9=2020000000), TimelnForce(10=0 Day)**

### 2.6.1 Original order inbound message

```
header{1=2|2=192|3=12|4=298|5=0|6=0|7=[COMPID]|8=1675943022275394000|9=0}}body{0=0207162517065e|4=[SECURITYID]|5=1675856334681533000|6=1|7=20|8=2|9=2020000000|10=0|11=D|12=A|13=3|19=11|26=222|30=1C}}
```

### 2.6.2 Original order outbound execution report – MessageType(3=8)

```
header{1=2|2=247|3=8|4=362|5=0|6=0|7=[COMPID]|8=20230209  
11:43:42.266379000|9=0}}body{0=0207162517065e|2=23040010000001301|4=[SECURITYID]|5=20230209  
11:43:42.263978000|6=1|7=20|8=2|9=2020000000|10=0|11=D|12=A|13=3|14=[EXECUTING  
FIRM]|19=111|26=222|30=1C|40=N|65=U.0.Vk+qbRs2RB|67=0|68=0|69=[ENTERING  
TRADER]||80=0|81=20}}
```

### 2.6.3 Amend order inbound message

**Message Type(3=13), Client Order ID(0=0207162517066e), Original Client Order ID(3=0207162517065e) Side(6=1 Buy), Order Quantity(7=20), Order Type(8=2 Limit), Order Price(9=2020000000), TimelnForce(10=0 Day)**

```
header{1=2|2=211|3=13|4=299|5=0|6=0|7=ADM002|8=1675943022275394000|9=0}}body{0=0207162517066e|3=0207162517065e|4=[SECURITYID]|5=1675856334681533000|6=1|7=20|8=2|9=2000000000|10=0|11=D|12=A|13=3|19=111|26=222|30=1C}}
```

### 2.6.4 Amend order outbound execution report – MessageType(3=8)

```
header{1=2|2=266|3=8|4=363|5=0|6=0|7=[COMPID]|8=20230209  
11:43:42.268205000|9=0}}body{0=0207162517066e|2=23040010000001301|3=0207162517065e|4=[SECURITYID]|5=20230209  
11:43:42.266453000|6=1|7=20|8=2|9=2000000000|10=0|11=D|12=A|13=3|14=[EXECUTING  
FIRM]|19=111|26=222|30=1C|40=N|65=U.5.QMAAAAAAAEI|67=5|68=0|69=[EXECUTING  
TRADER]||80=0|81=20}}
```



## 2.7 Cancel Order (Based on the Amend Order in 2.5 example)

**Message Type(3=15), Client Order ID(0=0207162517067e), Original Client Order ID(3=0207162517066e)**

### 2.7.1 Inbound order cancel message

```
header{1=2|2=128|3=15|4=314|5=0|6=0|7=[COMPID]|8=1675943482869734000|9=0}}body{0=0207162517067e|3=0207162517066e|4=[SECURITYID]|5=1675856334681533000|6=1}}
```

### 2.7.2 Outbound cancel execution report – MessageType(3=8)

```
header{1=2|2=266|3=8|4=381|5=0|6=0|7=[COMPID]|8=20230209  
11:51:22.858252000|9=0}}body{0=0207162517067e|2=23040010000001301|3=0207162517066e|4=[SECURITYID]|5=20230209  
11:51:22.856804000|6=1|7=20|8=2|9=2000000000|10=0|11=D|12=A|13=3|14=[EXECUTING FIRM]|19=111|26=222|30=1C|40=N|65=U.4.Vk+qbRs2RB|67=4|68=4|69=[EXECUTING TRADER]|80=0|81=0}}
```

## 2.8 Mass Cancellation based on SecurityID

**Message Type(3=17)**

### 2.8.1 Inbound mass cancellation message

```
header{1=2|2=110|3=17|4=79|5=0|6=0|7=[COMPID]|8=1676037223742060000|9=0}}body{0=0207162517057|2=1|3=1|5=1676037223707053000|10=[SECURITYID]}
```

Execution reports = A proportionate number of execution reports will be received based on the orders placed and cancelled against the SECURITYID. In the mass cancellation execution report BP 6 indicates the number cancelled, in this example, 7 orders against the SECURITYID specified.

### 2.8.2 Outbound mass cancellation execution report

**Message Type(3=18)**

```
header{1=2|2=136|3=18|4=115|5=0|6=0|7=ADM002|8=20230210  
13:53:43.738513000|9=0}}body{0=0207162517057|1=3023041010268435465|2=1|3=1|4=1|5=20230210  
13:53:43.738246000|6=7|10=13746}}
```