

# LMEtrader v10 - Quick Start Guide

Please respond to: Trading Operations 020 7113 8200

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Error! Bookmark not defined.

### 1 Document Overview

### 1.1 Purpose

This document provides a quick starter guide to LMEtrader v10. After reading this document, the user should be able to

- 1. Place Orders
- 2. Check Positions
- 3. View/Manage Orders
- 4. View Trades real time
- 5. View/Manage Fills
- 6. Create Spreads

#### **1.2 Intended Audience**

This document is aimed at all LMEtrader GUI users, whether acting in a trading or non-trading capacity.

Any questions or queries should be directed to Trading Operations at tradingoperations@Ime.com or 020 7113 8200.

**Disclaimer** – Please ignore the fact that some screenshots are showing contracts without DF suffix, for example AA instead of AADF. Those screenshots are from earlier versions of the software, but they are still equally applicable.



### 2 Understanding Account/User Hierarchy

### 2.1 Account and User Hierarchy

The Account and User setup is maintained in LMEtrader Setup App. The image below shows an example of the Account & User Structure whereby the LME Trade Operations team have on boarded a dummy trading member 'TEST' onto LMEtrader.

Surrounding	This indicates who sets it up,		
colour of the box	<ol> <li>Red = LME Trading Operations</li> <li>Blue = TEST_GLOBAL_ADMIN</li> </ol>		
Colour	Owner responsible for setting up association (per TEST line)		
Of connecting line	<ol> <li>Red = LME Trading Operations</li> <li>Blue = TEST_GLOBAL_ADMIN</li> <li>Pink = TEST_EUROPE_ADMIN</li> </ol>		

**Note** – The LME Trading Operations team will setup the parent account (Member), in this example 'TEST', as well as link the first Member Admin user (TEST\_GLOBAL\_ADMIN) to the parent account. Once this has been accomplished, the Member will be able to setup their account structure and manage users.

The LMEtrader Account Structure provides **flexibility** where a Member Admin higher up in the hierarchy can manage their account and subsequent sub accounts. For e.g., TEST\_GLOBAL\_ADMIN can manage TEST – EUROPE and TEST - ASIA in addition to TEST a/c.



TEST					
EXCHANGE ADMIN	TEST_GLOBAL_ADMIN	TEST_EUROPE_ADMIN			
1. Setup TEST a/c 2. Setup TEST_GLOBAL_ADMIN 3. Setup TEST Usergroup 4. Add ADMIN user to TEST usergroup	5. Setup TEST- EUROPE a/c 6. Setup TEST- ASIA a/c				
7. Setup TEST_EUROPE_ADMIN 8. Setup TEST_ASIA_ADMIN 9. Add ADMIN Users to TEST usergroup		11. Assign TEST_EUROPE_TRADER to TEST - EUROPE a/c			
10. Setup TEST_EUROPE_TRADER					

### 2.2 Roles and Responsibilities

The table below lists the roles and responsibilities for LME Trading Operations team and Member Admin users.

Function	LME Trading Operations	Member admin
Create Parent Accounts (Members)	$\checkmark$	
Create Member Admin Users	✓	
Create User Groups and add Users to the User Groups	✓	
Create Accounts		$\checkmark$
Create Member Connection	✓	
Assign Connection to an Account		✓
Create Trading Users	$\checkmark$	
Assign Member Admin/Trading users to Accounts		$\checkmark$

# 2.1 LMEtrader Trade & Setup App links

UAT Link	Prod Links	Арр
https://setup-uat.trade.tt/ext-uat- cert?idp=Ime#company/	https://setup.trade.tt/?idp=lme	Admin App
https://Ime- uat.trade.tt/workspaces/latest	https://lme.trade.tt	Trade App



# 3 How to launch LMEtrader Help Library

LMEtrader has an extensive guide that covers all the functionalities available on Trade App and Setup App. Click on Support  $\rightarrow$  Help Library to navigate to relevant topics or type the **topic name** in Search bar in Support.



# 4 How to Complete Login Setup

Check if you have received an email invitation from noreply@tradingtechnologies.com. If you haven't received an email contact LME Trading Operations team (tradingoperations@lme.com) for assistance.	H Himani You have been invited to access LMEtrader. To accept, simply click 'Get Started', then either enter your measing LMEtrader click 'Greate Account'  Get Started
Once received, follow section 5 in the Setup Admin Guide to create your LMEtrader account (also available in the Appendix of this Guide)	

# 5 How to Login to LMEtrader

Launch an Edge/Chrome browser, go to LMEtrader Trade App website: <u>http://lme-uat.trade.tt/workspaces/latest</u>

Populate the registered email and password and hit "Sign In".



# 6 LMEtrader Logout

### 6.1 Graceful logout

Users can logout from their current LMEtrader session using File  $\rightarrow$  Logout. On logout, the orders available in a traders Order Book widget will remain active & working in the Market and the status will remain unchanged.

<b>O LME</b> trader	File Edit Widgets	Search	Exp
Market Grid  Contract Pos	New workspace Open Open recent Save Save as Rename workspace Delete workspace Download user actions. Excel linking Refresh About Log out	ICATION BidQty Bid Ask AskQty	
Order Book   Filters On			OFOTICION
Change 1 5 10 100 500 Clear Invest Decision Execut	OEFAULT>     Clearing Acct     Solution Decisio Client ID     Select>	<ul> <li>▼</li> <li>▼</li> <li>▼</li> <li>▼</li> <li>▼</li> </ul>	Construction of the second sec
Cancel  B/S OrdQty Exch	Contract Price Fill	+ % led Account WrkQty ExeOty AvgPrc   TIF   Type   Modifier	TrigPrc Stat





### 6.2 Ungraceful logout

When a user is kicked out of their current GUI session because the browser crashed or LMEtrader UI was down, orders available in a traders Order Book widget will remain active & working in the Market and the status will remain unchanged.

### 6.3 End of trading day

LMEtrader does not auto logout users at end of trading day unlike current Select. \*\*\*Users should therefore remember to logout of LMEtrader every night to avoid any caching related issues. \*\*\*

# 7 Mandatory Tasks Checklist prior to Order Entry

Ensure the following config is set up prior to order entry to avoid any error messages from LMEtrader during order entry.

### 7.1 RFQ setting

This setting is a pre-requisite to create custom strategies using Strategy Creation Widget

Ensure the Exchange field is set to LME,

- 1. Go to Edit  $\rightarrow$  Preferences  $\rightarrow$  Accounts
- 2. Click on RFQ under routable accounts & select 'LME' under Exchange dropdown
- 3. Click Save

Preferences	CERTIFICA	TION	? X		
	Accounts				
	Display				
General	In list boxes and dropdov	vn controls, show me: 🛛			
Accounts	Accounts assigned to me				
Orders	<ul> <li>Accounts visible to me</li> </ul>				
Positions	Routable Accounts				
Options	View by:	count Exchange			
Fills	<ul> <li>Account YMG</li> </ul>	LME_NTP			
Algos & Autospreader	<ul> <li>Exchange</li> </ul>				
Sounds	RFQ				
Hotkeys	O Bulk/Stitch				

Further information can be found at: https://library.tradingtechnologies.com/trade/prf-accounts-preferences.html

### 7.2 Exchange setting at Account level

This setting is pre-requisite to enter orders in LMEtrader.

Ensure at least one account is available in the Account field & Exchange field should be populated to 'LME'.

- 1. Go to Edit  $\rightarrow$  Preferences  $\rightarrow$  Accounts.
- 2. Click on Account & ensure Account & Exchange fields are not BLANK. See below,



Preferences	CI	ERTIFICATION			?
	Accounts	;			
	Display				
General	In list boxes and	dropdown control	ls, show me: 🕜		
Accounts	Accounts assigned to me				
Orders	Accounts visible to me				
Positions	Routable Account	ts			
Options	View by:	Account	Alias	Exchange	☆
Fills	<ul> <li>Account</li> </ul>	YMG		LME_NTP	☆
Algos & Autospreader	<ul> <li>Exchange</li> </ul>	YMG CHILD			숩
Sounds	○ RFQ				
Hotkeys	<ul> <li>Bulk/Stitch</li> </ul>				

- 3. If Account field is BLANK, the user requires their Member Admin to create & assign an account using LMEtrader Setup app.
- 4. If Exchange field at Account level is BLANK (i.e. not LME as populated above) the user requires their Member Admin to assign a connection to the account using the LMEtrader Setup app.

### 7.3 Defaulting an Order Profile based on Account

Order profiles can be selected based on the account you select at order entry. To choose profiles by account, enable the "Account selection drives order profile" option.

- 1. Go to Edit  $\rightarrow$  Preferences  $\rightarrow$  Orders.
- 2. Select the 'Account selection drives order profile' option. When the option is checked, the best match profile is defaulted based on the selected account.
- 3. Select 'Show order profiles dropdown' to get a list of all order profiles available to the trader on the Order ticket.

Preferences	CERTIFICATION ? ×
	Orders
General Accounts Orders Positions Options Fills Algos & Autospreader Sounds Hotkeys	<ul> <li>Enable (PIQ) for orders from other users </li> <li>Show Exchange Clearing Account edit box</li> <li>Sticky accounts in order entry widgets</li> <li>Show order entry compliance fields</li> <li>Show order profile dropdown</li> <li>Search order profiles using: Contains </li> <li>Account selection drives order profiles</li> <li>Seed blank account for profile without associated account in Setup</li> <li>Reset to default upon submit</li> </ul>

### 7.4 Order confirmation

This is a pre-requisite to see pre-order confirmations before proceeding with order booking on LMEtrader.

- 1. Go to Edit  $\rightarrow$  Preferences  $\rightarrow$  Orders
- 2. Tick below checkboxes



Preferences	CERTIFICATION	? X
	Orders	
An HKEX Company General Accounts Orders Positions Options Fills Algos & Autospreader Sounds	Reset to default upon submit     Retain order profile     Populate TextTT with algo template name     Order Book modification seeding: Original Qty     Alert on cancel/change of claimed staged orders     Synchronize orders between the rolling and daily prompts on LME Floating Order Book     Launch floating order book using: Middle Click	
nukeys	<ul> <li>Sort price column by distance to inside market Set Floating Order Book columns</li> <li>Confirm</li> <li>Enable Cancel All         <ul> <li>Confirm Cancel All from Order Book</li> <li>Confirm Cancel selected orders</li> <li>Confirm modifications to working orders from Order Book</li> <li>Confirm new orders with qty greater than</li> </ul> </li> </ul>	

### 7.5 Cache unticked

At the start of each day the list of products is refreshed. To ensure the user has the latest list available this field should remain unticked.

If the box is selected, the list of products is not updated daily as the information is stored locally.

#### Go to Edit $\rightarrow$ Preferences $\rightarrow$ Orders

Ensure the Data Caching value Cache Instrument data locally is not selected

Preferences	CERTIFICATION	?	×
	General		
	Support high resolution displays		
Accounts	Prices and Quantities		Ш
Orders Positions Options Fills Algos & Autospreader Sounds Hotkeys	Show implied prices or quantities in pre-open     Show decimal prices for fractional prices/ticks     Increase/decrease prices and quantities with right/left mouse clicks     Average price rounding:     Nearest Tick     Decimal Places:     3     Quantity display decimal places:     3		
(initial)	Quantity display thousands separator: none •		
	Energy Quantities  © Contracts  O Flow		
	Data Caching Cache instrument data locally Clear Cache		
	Reset Cancel S	ave	e

# 8 How to Manage Workspaces

LMEtrader will open in the default LME template workspace as shown below, the first time a user logs in. From next time onwards, LMEtrader will default to the last saved workspace.



OLMEtrader File	Edit Widgets	Search			Explore -						<b>= =</b> •	🗹 (1) Main 🔻	11:13:02 AM	8 🖂	O Support	🗐 🔍 🔒
Ni Spreads						Θ - □	🗙 📑 AH C   M	DDY INC. EUROPE DESK	0 -	X Chart			0 -	- 🗆 ×	🕒 AH	
Contract	WrkBuys BidQty	Bid	Ask	AskQty WrkSells	Last Last	Dty High		+267 25 H:2461.50 0:24	461.50			CERTIFICATION			Time	CERTIFI
⊙NI TOM-NEXT					0			L: 2461.50 V: 4	2 Anima 17	10					11:04:55	AH 091122
●NI TOM-251022					0		MODY IN V	WORK BIDS PFICE	ASKS L					- 100	11:04:51	AH 091122
⊙NI TOM-041122					0		✓ Filter	2400.00							11:04:27	AH 091122
⊙NI TOM-3M					0		Limit v	2407.50								
●NI TOM-081122					0		<clearing acct<="" td=""><td>2407.00</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></clearing>	2407.00								
⊙NI TOM-NOV22					0			2400.50								
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⊙NI TOM-FEB23					0			2465.50								
⊙NI C-3M					0			2465.00						- 0		
⊙NI C-NOV22					0			2464.50								
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●Loading							100 CLR	2463.50								
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⊡Loading							<invest decisio<="" td=""><td>2460.00</td><td></td><td>10:30</td><td>10:42</td><td>10:54</td><td>11:06</td><td></td><td></td><td></td></invest>	2460.00		10:30	10:42	10:54	11:06			
⊡Loading							Exec Decision	2459.50		Tab 1						
⊡Loading							<client id=""></client>	2459.00								
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								2456.50								
●Loading								2456.00								
								2455 50								
Blank 3M AH futures and Sp	reads Ni Futures N	Spreads					+ AH C	2400.00								

### 8.1 How to Create a New Workspace

When you create a workspace, you can start with a blank one or modify an existing workspace and save it as a new one.

To create a workspace:

1. From the main workspace window's File menu, select New workspace.

The existing workspace is closed and a new, blank workspace main window is opened.

- 2. Add and arrange widgets and windows as desired.
- 3. From the main workspace window's File menu, select Save or Save as.
- 4. The current workspace closes and is replaced by a new workspace

### 8.2 How to Import/Export Workspace

Follow the steps below to import a workspace file into LMEtrader.

- 1. Click the File button to open the menu. **Press and hold the Shift key** and select Import/Export.
- 2. Click Select File to choose a .tws workspace file to upload.
- 3. Enter a name for the workspace, and click Import.
- 4. Refresh the browser to access the imported workspace.



You can also **Save**, **Delete** and **Rename** the existing workspace using the options available in File menu.

<b>© LME</b> trader	File Edit Widgets Search
Ni Spreads	New workspace
<ul> <li>Contract</li> </ul>	Open Bid Ask
●NI TOM-NEXT	Open recent
⊙NI TOM-251022	Save
⊙NI TOM-041122	Save as
⊙NI TOM-3M	
⊙NI TOM-081122	Rename workspace
●NI TOM-NOV22	Delete workspace
⊙NI TOM-JAN23	
⊙NI TOM-FEB23	Download user actions
⊙NI C-3M	
●NI C-NOV22	Excel linking
⊙NI C-JAN23	
●NI 251022-NOV22	Refresh
⊙NI 251022-JAN23	About
●NI 261022-NOV24	Log out
●NI 041122-JAN23	

# 9 Order Types

The following Order Types are supported by LME.

Order Type	Supported TIF
Limit	Day, IOC, GTC, GTDate
TT Synthetic Iceberg	Day, GTC, GTDate
Stop Limit	Day, GTC, GTDate

# 10 How to place an Order in LMEtrader

Orders can be submitted either using the MD Trader or Order Ticket.



### 10.1 Order Ticket

Widgets	aa	Explore -	
	Products		
	🕒 AA	Aluminium Alloy (Futures)	LME
00	- 🛃 AA	Aluminium Alloy (Spreads)	LME
22	⊟ Instruments		< 1 2 3 4 >
22	• AA 080822	ii — 🛛 C 🗄	LME
22		Aluminium Alloy	LME 0
22	🕒 AA C	Aluminium Alloy	LME 0
22	AA 090822	Aluminium Alloy	LME 0
22	🕒 AA 100822	Aluminium Alloy	LME 0
22	(C) AA 110822	Aluminium Alloy	LME
22	AA 120822	Aluminium Alloy	LME
22	(AA 150822	Aluminium Allov	0
22	C AA 150622	Aluminium Alloy	0
22	C AA 040123	Aluminium Alloy	LME 0
22	🕒 AA 110123	Aluminium Alloy	LME 0
22			0

Order ticket can be accessed via Market Grid, Depth and Spread Matrix. You can also open an Order Ticket for an instrument using the Search functionality (see below)



- 1. Click the drop-down to select an account.
- 2. Choose an order type: Limit, TT Iceberg and Stop Limit
- 3. Choose a time-in-force: Day, GTC, GTDate, and IOC (IOC refers to FAK on LMEselect.)
- 4. Submit the order quantity.
- 5. Submit the order price.

### 10.2 Placing a Synthetic Iceberg Order in LMEtrader

An Iceberg order is submitted with a visible order quantity that is displayed to the market and a total order quantity. When an order trades with an Iceberg, the visible order quantity must be fully executed before it can be replenished with the next visible order quantity.

LMEtrader supports non-native "Synthetic" Iceberg Order Type (TT Iceberg) as opposed to native Iceberg Order Type supported in Select.

On selecting TT Iceberg Order Type in the order ticket, the below display appears.

ELME_NTP A	HDF 3M   YHG							
					CERTIFICATION			
1 5 10	<b>^</b>	<b>^</b>	OTD_TEST2	۳	Iceberg Details	Precondition D	etails	
100 500	10	2000.0	YHG	Ŧ	Display 1 Qty 🔹	<ul> <li>Trigger</li> </ul>	Stop 🔻	6
Clear	*	•	<clearing acct=""></clearing>		Variance% 2 0 Q	7 Trigger price	Stop	P v
<text a=""></text>	<text b=""></text>	<text tt=""></text>	TT Iceberg	•	Offset 3	Trail (ticks)	If Touched	
<invest decision=""></invest>	<exec decision=""></exec>	<client id=""></client>	Day	۲	Uvith a Tick 4	Start	Now •	-
			🗌 Stage 🕶 💭		Auto-Resubmit Upon GTD Expiry 5	End	Day 🔻	
_			<cdi></cdi>	۳	-			
Buy	·	Sell						

- 1. **Display**: Set the desired Display quantity. This quantity is the base quantity for calculating variance.
- 2. **Variance**: Set the Variance equal to desired percentage of variance. For e.g., if the variance was set

to 50% in the above example, each child order could have an order quantity within 50% (+1/-1) of the base disclosed quantity. To see the proposed distribution, click the search icon and the quantity distribution across each child order is shown (see below).

			? -	- ×		
Iceberg Details Precondition	on Details		=	ď		
Display	1 (	Qty	Ŧ			
Variance% 50		Q			Qty	٦
Offset				1	1	
U With a Tick				2	1	
Auto-Resubmit Upon	GTD Expiry	1		3	1	
				4	1	
				5	1	
				6	1	
				7	1	
				8	1	
				9	1	
				10	1 0	

- 3. **Offset**: Sets the number of ticks away from the specified price to submit the order. This parameter is optional if the order type is "Limit"
- 4. With a Tick: Sets the threshold for the <u>With A Tick</u> behaviour that reprices the child order one tick toward the market when available quantity at the opposite inside market is at or below the specified quantity threshold.

The quantity can be specified as:

- Qty for an absolute number of contracts
- % for a percentage of the initial quantity for this order
- 5. Auto-Resubmit Upon GTD Expiry: Valid only when the child order TIF is Day (GTD). If any child orders are not completely filled by the session close, the exchange will expire the child orders; when the market reopens, the parent order will then resubmit the child orders with the same parameters as when they expired.
- 6. **Trigger**: Sets the type of order trigger for the parent synthetic order. Possible types include Stop & If-Touched



- 7. **Trigger Price**: Sets the price at which to trigger the parent synthetic order. Possible values include:
  - LTP: Last Traded Price
  - Ask: Best Ask
  - Bid: Best Bid
  - Same Side: Evaluates the trigger using the inside market price in the Buy/Sell direction of the order:
    - a. Best Bid for Buys
    - b. Best Ask for Sells
  - Opposite Side: Evaluates the trigger using the inside market price in the opposite Buy/Sell direction of the order:
    - a. Best Ask for Buys
    - b. Best Bid for Sells

More Info on Iceberg order types can be found here <u>TT Iceberg order | TT Order Types Help</u> and <u>Tutorials (tradingtechnologies.com)</u>

#### Note -

An Iceberg order is not valid for strategy orders or in options contracts and not permitted for Stop or Market orders.

### **10.3 Floating/Linked Order Ticket**

A floating Order Ticket lets you quickly enter orders by pre-populating the Order Ticket with market data from the Market Grid. A floating Order Ticket opens when you click on any inside market (Bid, Ask, BidQty, AskQty) column or the Position column when you have an open position.

Note: The green border around the Order Ticket indicates that it is a floating ticket that will close when you place an order.

ELME_NTP N	IADF NO	V24   Y	MG	? — ×
		CERT	IFICATION	
1 5 10	1	•	<b>^</b>	ICEBERGTES1*
100 500			1990.50	YMG 🔻
Clear	4	·	•	<clearing acct=""></clearing>
<text a=""></text>	<text b=""></text>		<text tt=""></text>	Limit 🔻
777	333		666	Day 🔻
1 1	990.50			Stage 🕶 🔁
				<cdi></cdi>
Buy	/		Sell	

A linked Order Ticket lets you enter orders for a selected contract in the Market Grid. Unlike a floating order ticket, a linked Order Ticket remains open after you place an order.

Note: The yellow border around the Order Ticket indicates that the ticket will not close when you place an order.

LME_NTP A	HDF 100	424   Y CERT	MG IFICATION	? – ×
1 5 10	1	•	<b>^</b>	ICEBERGTES1
100 500	0		2213.06	YMG 🔻
Clear	4	•	+	<clearing acct=""></clearing>
<text a=""></text>	<text b=""></text>		<text tt=""></text>	Limit 🔹
777	333		666	Day 🔻
				Stage 🕶 📿
Buy	,		Sell	<cdi> V</cdi>

### 10.4 How to Select an OTD Profile

If a user has multiple Order Profiles assigned, the user has the option to show an order profile selector in the Order Ticket and MD Trader. To enable this setting,

- 1. Go to Edit  $\rightarrow$  Preferences  $\rightarrow$  Orders
- 2. Enable the Show order profile dropdown option
- 3. Click the dropdown field in an order entry widget and select a profile

ELME_NTP A	HDF 1004	24   YMG	? — ×	
		CERTIFICATION		
1 5 10	1	<b>↑</b>	ICEBERGTES1*	
100 500	0	2213.06	Contains OStarts	s with
Clear	•		Search	
<text a=""></text>	<text b=""></text>	<text tt=""></text>	Profiles For Selecte	ed Account
777	333	666	ICEBERGTEST2	
			NORTH V10 PROFIL	E
			<default></default>	
Buy	7	Sell		

# 11 How to place a Broken Date Carry Order

The Strategy Creation widget provides you the ability to create custom, user-defined strategies and submit them to the exchange. Select **Widget**  $\rightarrow$  **Strategy Creation**. This can be used to create and enter order into a broken dated carry, or any custom carry that has not already been created.

C LMEtrad	ler	File Ed	it Widgets	Search	ı				Explore	<b>≥</b> ▼		••• (1)	Main 🔻
Strategy Creati	ion											0 -	- 🗆 ×
		2	1			CERTIFIC	ATION						
LME	Temp	olates	+1xAA 1	40922 -1	1xAA 280922	6							
Avg price strip	Ŵ			Contract	t		Sid	e Rat	io E	lid Ask			
<ul> <li>Clear legs on</li> </ul>	×	Future	AA - Alun	nin	14Sep22		В	1					
submit	×	Future	AA - Alun	nin	28Sep22		S	1					
	•	Create	1 • Cove	3								<b>•</b>	
	Seed	Exchange		Strateg	IV	Trade	Block	Watch	RFQ	Status		Message	
	ø	LME	AA 070922-28	0922		9			66	Created	2		
	ø	LME	CA 140922-19	0922		1		2	66	Created	-		
	ø	LME	CA 140922-SE	P22		1			66	Created			

- 1. Define a strategy with two legs in the strategy definition grid.
- 2. Submit the strategy to LME, which creates the contract an makes it available for trading.
- 3. Use templates to customize your own strategies.
- 4. Save as a user-defined strategy.
- 5. The strategy name is seeded based on the legs and can be customized.
- 6. Select s Side and set a Ratio for each leg. Futures will have a price and require a delta.
- 7. Select a product type, product and contract for each leg.
- 8. Click Create to submit the strategy to the Exchange.

### **12 LMEtrader Widgets**

You can access all widgets by navigating to Widgets  $\rightarrow$  "widget name" and select instruments or products.

### 12.1 Market Grid Widget

The Market Grid displays market data for numerous instruments in a grid-like format and gives you the ability to quickly trade any of those instruments with an order ticket or MD Trader. More info on the market data, display settings in Market Grid can be found here. <u>https://library.tradingtechnologies.com/trade/mg-introduction-to-market-grid.html</u> You can access Market Grid by payingting to Widgets → Market Grid and select instruments or

You can access Market Grid by navigating to Widgets  $\rightarrow$  Market Grid and select instruments or products

			<b>4</b> a				4b		5		
]Contract Pos	Last	NetChg	WrkBuys	BidQty	Bid	Ask	AskQty WrkSells	Vo1	Settle	High	Low
⊡AA TOM	·							0			
⊡AA C -1	1700.00	-60.00	6	8	1701.00	1702.50	2	1	1760.00	1700.00	1700.00
⊙AA 3M 31	1674.50	-85.50		23	1674.50	1676.50	4	32	1760.00	1676.00	1674.50
● AA 160822								0	1760.00		
□AA AUG22 1	1700.00	-60.00	8 (9)	8	1701.00	1702.50	2	1	1760.00	1700.00	1700.00
			1	2	1700.50						
Click on + to				19	1700.00						
view market	)			1	1600.00						
L uopin.											
■ AA 180822	1740.00	-20.00						18016	1760.00	1740.00	1740.00
■ AA 180822 ■ AA 190822	1740.00 1760.50	-20.00 +0.50			2	1760.50	73	18016 1330	1760.00 1760.00	1740.00 1760.50	1740.00 1760.00
AA 180822 AA 190822 AA 220822	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50	1760.50	73	18016 1330 0	1760.00 1760.00 1760.00	1740.00 1760.50	1740.00 1760.00
AA 180822 AA 190822 AA 220822 AA 230822	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50	1760.50	73	18016 1330 0 0	1760.00 1760.00 1760.00 1760.00	1740.00 1760.50	1740.00 1760.00
■ AA 180822 ■ AA 190822 ■ AA 220822 ■ AA 230822 ■ AA 240822	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50 1760.00	1760.50	73	18016 1330 0 0 0	1760.00 1760.00 1760.00 1760.00 1760.00	1740.00 1760.50	1740.00 1760.00
A 180822 AA 190822 AA 220822 AA 230822 AA 230822 AA 240822 AA 250822	1740.00 1760.50	-20.00	1	2	2 1760.50 1760.00	1760.50	73	18016 1330 0 0 0 0 0	1760.00 1760.00 1760.00 1760.00 1760.00 1760.00	1740.00	1740.00 1760.00
A 180822 A 190822 A 220822 A 220822 A 230822 A 240822 A 250822 A 250822 A 250822	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50 1760.00	1760.50	73	18016 1330 0 0 0 0 0 0	1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00	1740.00	1740.00 1760.00
A 180822 A 190822 A 220822 A 220822 A 230822 A 240822 A 240822 A 250822 A 250822 A 300822	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50 1760.00	1760.50	73	18016 1330 0 0 0 0 0 0 0 0 0	1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00	1740.00 1760.50	1740.00
A 180822 A 190822 A 220822 A 230822 A 230822 A 240822 A 250822 A 250822 A 300822 A 300822 A 310822	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50 1760.00	1760.50	2	18016 1330 0 0 0 0 0 0 0 0 0 0	1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00	1740.00 1760.50	1740.00
A 180822 A 190822 A 220822 A 230822 A 230822 A 240822 A 250822 A 250822 A 260822 A 300822 A 300822 A 310822 A 010922	1740.00 1760.50	-20.00 +0.50	1	2	2 1760.50 1760.00	1760.50	2	18016 1330 0 0 0 0 0 0 0 0 0 0 0	1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00 1760.00	1740.00 1760.50	1740.00

- 1. Market grid columns Right click columns and click Edit Columns to configure the Market Grid display by changing and reordering columns within the grid.
- 2. Highlighted field in green represents top of the book. Right click in Market Grid and select Settings: Market grid. Expand Colours settings and scroll to see what the colours represent.
- 3. Tabs Can be used to organize instruments by Adding, Managing and moving or copying instruments to new tabs.
- 4. 4a, 4b, Wrk buys/Wrk Sells Displays the sum of working and undisclosed order quantities in the wrkBuys and wrkSells columns.
- 5. Settle field Last nights close

### 12.2 MD Trader Widget

Orders can be submitted using either the MD Trader Widget or Order ticket from Market Grid Widget

MD Trader presents market depth on each tick in a vertical price axis. MDTrader gives users the ability to enter orders quickly and safely for an instrument with a single click along the static price ladder.

- 1. To enter a SELL order, click Asks column at the desired price.
- 2. To enter a BUY order, click the Bids column at the desired price.
- 3. Select a profile.
- 4. Select an account.
- 5. Select Order Type
- 6. Select TIF
- 7. Enter an order quantity or
- 8. select one from an order quantity box.
- 9. Default order quantity
- 10. Cancel working orders.
- 11. Compliance fields

2	-86.00	H:1	674.50 674.00	0:1 V:9	674.50	
DEFAULT>	Work	Bids	Pric	e	Asks	LTQ
10DY INC. EUF			1677	.00	- 4	
Filter			1676	.50	6	1
imit 🚺			1676	.00	3	-
Clearing Acct>			1675	.50	6	
			1675	.00	3	
ay 6			1674	. 50		
		2	1674	.00		4
0 🕜		5	1673	. 50		
1 5		3	1673	.00		
10 0 50		6	1672	.50		
100 CLR		6	1672	.00		
0 9	B:0 W:5	7	1671	.50		
LS		7	1671	.00		
(L A11 10 <sup>50</sup>		8	1670	.50		
LB <sup>50</sup>		8	1670	.00		
CDI>	B:0 W:5	5	1669	.50		
vest Decision>	8:0 W:5	5	1669	.00		
kec Decision	8:0 W:10	10	1668	50		
lient ID>			1668	00		
		0	1667	.50		
		2	1667	.00		
			1666	.50		
			1666	.00		
			1665	.50		
	8:0 W:10	10	1665	.00		
	8:0 W:5	5	1664	.50		
			4004	~~		

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### 12.3 Order and Fills Widget

The Orders and Fills widget combines the features and functionality of the Order Book, Fills and Positions widgets into one single widget.

	Eile.												
Orders and	Fills									CERTIFICATIO	ON		
	1 5 10	<b></b>	<b></b>		v								
	1 5 10												
	Clear	*											
Cancel 👻			Tick	C OMA	+ 1	po 🛛							
B	/S OrdQty Exch	Contrac	t T Price	% Filled	Account	WrkQty	ExeQty AvgPrc	TIF Type	Modifier	🔺 Status	Originator	CurrentUser	Time
	B 2 LME	ZS 3M	3043.0	0 100	AFA48100		2 3043.000	Day Limit		Filled	BBBAndy	BBBAndy	07:47:33.299
	B 5 LME	ZS 3M	3043.5	0 100	BBBCCDET		5 3043.500	Day Limit	Iceberg	Filled	Ord	ar Daal	:47:33.299
	B 10 LME	ZS 3M	3043.5	0 100	BBBCCDET		10 3043.500	Day Limit		Filled	Orde	el BOOK	: 47:33.297
	B 5 LME	ZS 3M	3044.0	0 100	BBBCCDET		5 3044.000	GTC Limit		Filled	BBBAndy	BBBAndy	07:47:33.295
-													
Summary	•												
Eroduct ECont	tract NetQty	BuyQty SellQty	y ⊕Price AvgBu	yPrice AvgSe	11Price Fil	1Qty Date	Time	Exchange B	/S P/F	Route	Account Orig	ginator Curr	entUser
🗆 ZS	12	12	3043.42 304	3.417		12	07:47:33.29	9	B F				-
- DZS	3M 12	12	3043.42 304	3.417		12	07:47:33.29	9	B F			Fille	
-		2	■043.00 304	3.000		2	07:47:33.29	Ð	B F			1 1113	
		10	■043.50 304	3.500		10	07:47:33.29	7	B F				
Account	Product	Contract	SOD Buy	aty Sellaty	NetPos	P/L	AvgBuy AvgS	ell ▼AvgOpen					
□ AFA48100			0	2 0	2	0.00							
L	🗆 ZS		0	2 0	2	0.00							
		ZS 3M	0	2 0	2	0.00	3043.000	3043.00	0		Po	sitions	
BBBCCDET			0	10 0	10	- 125 . 00							
L	🗆 ZS		0	10 0	10	- 125 . 00							
		ZS 3M	0	10 0	10	- 125 . 00	3043.500	3043.50	0				
					_								

### 12.4 Order Book Widget

		f 5 Clear	10		b 3064.50 ♥	AF Lir Di	A48100 nit ay	T T	С														a		Working Filed All
Cane	el 💌	9		▲ Tid	k 🗸 Tick	C	OMA	+ 2																	
	⊳ ⊡ B/S	Ordūty		Contract	Pr is	e	% Filled	Account	WrkQty	ExeQty A	AvgPrc   T	IF Type	Modifier Trig	gPrc Sta	us	Originator	CurrentUser	AlgoName	Time		OrigTime	ParentID		TTOrde	-ID
	B		d 20 3	M		.50	0	AFA48100	6		C	ay Limit		Workin		BBBAndy	BBBAndy		06:01:10.1	08 06:	01:10.088		12fa4c74-	223-4ed	2-99c4-bfbe256
	<ul> <li>B</li> </ul>	5	ZS 3	М	D p65	.00	0	AFA48100	5		C	ay Limit		Working		BBBAndy	BBBAndy		06:00:56.2	48 06:	00:56.227		e63e542c-	c1a-425	4-889b-a00a73e
		12	LME ZS 3	М	3064	.00	41	BBBCCDET	7	5 30	064.000 D	ay Limit		Partia	Ty Fil	BBBAndy	BBBAndy		05:58:05.0	82 04:	39:18.229		bcefa70b-	19c-46f	6-adea-0e6d234
	< Se	loct	LME ZS 3	М	3065	. 50	100	BBBCCDET		8 30	065.500 D	ay Limit		Filled		BBBAndy	BBBAndy		06:05:11.9	32 06:	01:25.536		7e48ffdf-	5cd3-4d6	a-b88e-e1976e1
		1000	LME ZS 3	М	3067	.00	100	BBBCCDET		20 30	065.950 L	ay Limit		Filled		BBBAndy	BBBAndy		06:00:36.7	62 06:	00:36.737		3b2fcd85-	278-457	0-b188-e685401
	• 5		LME ZS 3	М			40					OC Limit		Cancel							28:40.973				

Select An order using the checkbox before performing following functions in the Order Book:

	Functions
a	Monitor your working orders.
b	Change the quantity or price of a working order; Use the tick buttons to change the tick.
С	Change the account, order type or time in force of a working order
d	Place an order on hold
е	Delete single or multiple working orders
ſ	Display order history of an order. This opens the audit trail widget.



### 12.5 Positions Widget

The Positions widget displays only the position change based on the fills selected by the eyeball buttons. Details on how the P/L is calculated can be found here: <u>https://library.tradingtechnologies.com/trade/pos-how-pl-is-calculated.html</u>

If the 'Create start-of-day (SOD)' records checkbox is ticked in Accounts  $\rightarrow$  SOD/Credit tab (Setup App), it will rollover positions from previous day. However this will not be accurate representation of the account/trader positions as LMEtrader only takes into account trades entered via UI with an assumption that the post trade process was succesfully completed.

Member Admins will be advised to always uncheck 'Create start-of-day(SOD)' records checkbox. This will ensure the positions are not rolled over from previous day.

C LMEtrac	der Fi	le Ec	lit Widgets	Search				Explore	-		
Positions - US	D										
Account	😑 Pro	duct	Contract	SOD	BuyQty	SellQty	NetPos	P/L	AvgBuy	AvgSe11	Avg0pen
BBB_Cinnober	•			0	22	22		0.00			
L	🗇 NI			0	22	22		0.00			
	-		NI 080922	0 0	17	17	0	0.00	1400.000	1400.000	
			NI 120922	0	5	5	0	0.00	1435.000	1435.000	
🏳 MODY INC. EU	E .			0	71	74	-3	47,222.50			
L	🕀 AH			0	71	74	-3	47,222.50			
	-		AH C 😧	0	13	11	2	14,760.00	2244.585	2290.000	1994.342
	-		AH 3M 🕢	0	58	63	-5	32,462.50	2303.405	2276.008	2167.900
			AH C - 3M 🕖	0	4	0	4	-292.50	3.025		3.025
									6 m		

### 12.6 Charts Widget

- 1. Daily Value Box
- 2. Chart Menu
- 3. Time Axis
- 4. Price Axis
- 5. Market Data for an internal





### 12.7 Fills Widget

The Fills widget displays only fill activity for any specific day. Select filled or partially filled order using the eye ball button ( ) in the "Watch" column. Each button is selected by default and all fills and positions are displayed. The details of these selected fills will be displayed in the Fills and Positions pane.

🗹 Order	s and F	ills																				
Chan	ge	1 5 100 C1	Vie	ew th the F	ese fills fills and			DMA	▼ ▼ ▼ +	2					2KTIFICA							
	⊡ B/S	OrdQ	PC	SILIOI	is pane	s.	A F	illed	Account	WrkQty	ExeQt	y AvgPrc	TIF Type	Modifier	TrigPrc	Status	Originator	CurrentUser	AlgoName	Time	OrigTime	Parent
	В		· _				-	0	AFA48100	5			GIC Limit	Techoro		Working	BBBAndy	BBBAndy		08:14:40.756	06:00:56.227	
	в		IME 7	C 3M		3064	00 4	41	DEBCODET	7		5 3064 000	Day Limit	Tceper.d		Rontially Ei	: PPRAndy	BBBARdy		05:58:05:082	04:30:48.220	
		8	I ME 2	S 3M		3065	50 1	100	BBBCCDET			8 3065 500	Day Limit			Filled	RRRAndy	RRRAndy		06:05:11 932	04.05.10.225	
	В		LME Z	'S 3M			00 1	00	BBBCCDET				Day Limit			Filled				06:00:36.762	06:00:36.737	
			LME 2	IS 3M		0000	50 4	10														
Detail			<		Select views	fror	n															
Date	1	ime	Exchang	e Con	drop-c	low	n 🖊	P/F	Route	Acc	count	Originato	r CurrentUse	r	TT0r	derID	AvgBuyPri	ce AvgSellPrice	Ex	chOrderID	ExchTr	ansID
02Jun21	06:00	:36.762	LME	ZS 3M			.0.5	0 F	Direct	BBBC	CDET	BBBAndy	BBBAndy	3b2fcd8	5-1278-4	570-b188-e685	401		0N-ZS-2021	0602-000069	TAZS2021060	2X0000021B
02Jun21	06:00	: 36 . 762	LME	ZS 3M	В	6	3066.0	0 P	Direct	BBBC	CDET	BBBAndy	BBBAndy	3b2fcd8	5-f278-4	570-b188-e685	40f		0N-ZS-2021	0602-000069	TAZS2021060	2X0000020B
02Jun21	06:00	:36.761	LME	ZS 3M	В	2	3065.5	0 P	Direct	BBBC	CDET	BBBAndy	BBBAndy	3b2fcd8	5-1278-4	570-b188-e685	401		0N-ZS-2021	0602-000069	TAZS2021060	2X0000019B
02Jun21	06:00	:36.761	LME	ZS 3M	В	6	3065.5	0 P	Direct	BBBC	CDET	BBBAndy	BBBAndy	3b2fcd8	5-1278-4	570-b188-e685	401		ON-25-2021	0602-000069	TAZS2021060	2X0000018B
02JUn21	04:28	:41.028	LNE	25 3M	s	1	3062.5	0 P	Direct	AFA4	0100	BBBAndy	BBBAndy	773aaf4	u-op26-4	007-DTC9-D037	520		UN-25-2021	0602-000022	TAZ52021060	2X0000004A
02JUN21	04:28	+41.028	LNE	25 JM	s c	3	3063.0	0 P	Direct	AFA4	8100	PRRAndy	PRAndy	7730014	u-ou26-4 d_8526_4	507-0109-0037	520 50d		ON-25-2021	0602-000022	TA7S2021060	2X0000003A
02Jun21	04:20	41.020	LINE	20 JM	6 6	1	3064 0	0 P	Direct	AFA4	8100	DDDAndy	PRRAndy	7730054	u-0020-4 4 8526 4	607-0109-0037	520 504		ON 75 2021	0002-000022	TA760004060	2X0000002A
0200121	04:20	.41.025	LITE	23 JH	5	3	0004.0	0 P	Direct	APA4	0100	DEDATION	booknoy	1108814	u-0020-4	007-0109-0037	020		011-23-2021	0002-000022	TR23202 1000	2A000000 IA

Select one of the following views from the drop-down menu:

Views	Description
Detail	Display fills by list of trades
Summary	Display fills summarized by product and prices. It gives AvgBuyPrice and AvgSellPrice.
By Order	Display order details of these fills
By Order (Summary)	It is same as By Order.
Price with Detail	It is same as Detail.

### 12.8 Audit Trail Widget

Audit Trail displays all the order activities, exchange market messages and error messages. Go to Widgets  $\rightarrow$  Audit Trail to launch the widget and see the latest activity

Audit Trail			
	CERTIFICATION		
Time 🔻 Exch Contract Message Type ExecType B/S OrdQty	FillQty WorkQty ExeQty Price Type Modifier TIF	Message Account AlgoName ency (µs) Ro	ute Originator CurrentUser TTOrderID
03:27:05.961 LME ZS 3M ExecutionRepor New B 1	1 2984.50 Limit Day BBBCCDET	BBBCCDET 25642 Direct	BBBAndy BBBAndy 510834c4-8aaa-4a07-880
00:45:01.599 LME CA 100521 ExecutionRepor Replaced B 6	1 5 9949.00 Limit GTC AFA48100	AFA48100 -411 Direct	BBBAndy BBBAndy fd9ea2bf-4ac0-4495-b42
00:10:11.453 LME ZS 060821 PositionModifi	2976.63	BBBCCDET Direct	
00:10:11.451 LME PB 250821 PositionModifi	2171.10	BBBCCDET Direct	
00:10:11.418 LME NI 240821 PositionModifi	17887.50	BBBCCDET Direct	
00:10:11.417 LME CA 270821 PositionModifi	9785.50	BBBCCDET Direct	
00:10:11.416 LME ZS 020921 PositionModifi	2984.23	BBBCCDET Direct	
00:10:11.395 LME ZS 010921 PositionModifi	2983.96	BBBCCDET Direct	
01:00:08.204 LME ZS 3M PositionModifi	BuyFilled	(-33), Revenue (101 BBBCCDET Direct	
01:00:08.204 LME ZS 060821 PositionModifi	3075.38	BBBCCDET Direct	
01:00:08.204 LME ZS 010921 PositionModifi	3082.25	BBBCCDET Direct	
01:00:08.204 LME ZS 020921 PositionModifi	SodNet (3	3) BBBCCDET Direct	
00:45:01.547 LME CA 100521 ExecutionRepor Replaced B 6	1 5 9949.00 Limit GTC AFA48100	AFA48100 -376 Direct	BBBAndy BBBAndy fd9ea2bf-4ac0-4495-b42
00:10:11.839 LME PB 250821 PositionModifi	2218.25	BBBCCDET Direct	
00:10:11.804 LME NI 240821 PositionModifi	18233.00	BBBCCDET Direct	
00:10:11.803 LME ZS 060821 PositionModifi	3075.38	BBBCCDET Direct	

NB: The Audit Trail widget has to remain open in order to receive market messages



### 12.9 Time & Sales Widget

The Time & Sales widget displays all real-time and historical trades that occur for selected instruments and provides details for each trade including date, time, price, and quantity. The Time & Sales widget keeps a running record of trades for selected instruments displayed in reverse chronological order.

Time & Sales will populate trades booked from the time the **first** launches the widget. To retrieve any historical data, right click T&S widget  $\rightarrow$  Go to Settings: Time & Sales  $\rightarrow$  Tick Historical Data

**Note**: Historical Data feature only pulls data for only first 100 contracts available in Market Grid in expiry date order.

Each trade is color-coded to indicate whether the trade was a result of an aggressive buyer or seller.

ЬАН				0	- 🗆 🗙
	CER	TIFICATION	-		
Time Contract	Price	uty	Туре		Г
15:19:29 AH 3M	2504.00	1			
15:19:29 AH 070323	2504.00	1			
15:17:45 AH 3M	2504.00	1			
15:17:45 AH 070323	2504.00	1			
15:15:25 AH 3M	2505.00	1			
15:15:25 AH 070323	2505.00	1			
15:15:02 AH 3M	2504.00	1			
15:15:02 AH 070323	2504.00	1			
15:13:07 AH 3M	2504.00	1	1		
15:13:07 AH 070323	2504.00	1	•		
15:05:59 AH 3M	2504.00	3			
15:05:59 AH 070323	2504.00	3			
15:05:56 AH 3M	2504.00	1			
15:05:56 AH 070323	2504.00	1			
15:05:32 AH 3M	2504.00	1	0		
15:05:32 AH 070323	2504.00	1	6		
15:05:31 AH 3M	2504.00	1			
15:05:31 AH 070323	2504.00	1			
15:02:42 AH 3M	2505.00	1	3		
15:02:42 AH 070323	2505.00	1			
14:37:51 AH 3M	2357.00	15			
14:37:51 AH 070323	2357.00	15			
14:37:27 AH 3M	2357.00	1			
14:37:27 AH 070323	2357.00	1			
14:37:25 AH 3M	2357.00	1			3
14:37:25 AH 070323	2357 00	1			

- 1. Trades where aggressor hit the bid
- 2. Trades where the aggressor lifted the offer
- 3. Indeterminate trades (e.g. between the bid/ask spread)

Note: If TT receives a time and sales price update that is indeterminate (e.g., a trade is reported between the bid/ask spread), the trade is displayed in black font in the Time & Sales widget.

### **13 Merged Order Books**

On any trading date where two prompt dates share the same actual date, the order books for both prompts will be merged. For example, where the 3M rolling prompt date falls on a 3<sup>rd</sup> Wednesday, it will merge with the 3<sup>rd</sup> Wednesday monthly contract that it falls on.

Both prompt dates in the merged order book will be available for order entry.

In the Market Grid/MD Trader, the user will see the working orders placed for a merged book contract in both daily prompts and equivalent 3M/Cash/TOM prompts.

<b>O LME</b> trader	File Edit	Widgets	Search				Explo	ire 🗸						
Market Griu											050	RELCATION -		
											CER	HEICATION		
<ul> <li>Contract</li> </ul>	Exp Date	Pos	Last	NetChg	WrkBuys	BidQty	Bid	Ask	AskQty	WrkSells	Vo1	Settle	High	Low
⊙AH C	25Sep23		2216.00	+2.01		1	1662.00	2216.00	4	4	1	2213.99	2216.00	2216.00
● AH 250923	25Sep23	-1	2216.00	+0.01		1	1662.00	2216.00	4	4	1	2215.99	2216.00	2216.00
⊙AH 3M	21Dec23		2200.00	-56.00	2	15	2000.00	2235.00	2		113	2256.00	2252.00	2200.00
⊙AH 211223	21Dec23		2200.00		2	15	2000.00	2235.00	2		113		2252.00	2200.00

the instrument alias of the linked instrument.

Time         Date         Exch         Contract         Y         Message Type         ExcPt/pe         B/s [ 0rd/ty   Filldy   bend/ty   be						CERTIFICATIO	DN		
16:36:30.610         21Sep23         LME         AH C O         ExecutionRepor         B         5         5         1662.00         Limit         Day B         Client         D1         BBB_cinnot           16:36:30.569         21Sep23         LME         AH C O         AH 250923         NewOrderSingle         B         5         1682.00         Limit         Day         BBB_cinnot	Time Date Exch Contract	Message Type ExecType	B/S Ord	ty Fillûty Workûty E	eQty Price Type	Modifier TIF	F Message	Account Algo	Name ency (µs
16:36:30.589 2154p23 LME AHC AL ASSO23 NewOrderSingle B 5 1682.00 Limit Day BBB_Cinnol	16:36:30.610 21Sep23 LME AH C O	ExecutionRepor New	В	5 5	1662.00 Limit	Da	y B Client 101	BBB_Cinnot	
	16:36:30.589 21Sep23 LME AH C O AH 250923	NewOrderSingle	В	5	1662.00 Limit	Da	ly .	BBB_Cinnol	

# 14 VWAP (Trade Clips) Functionality

To view VWAP from a specific set of fills, select the desired working and filled orders in the Order Book pane using the "eyeball" button ( ) in the "Watch" column. Each button is selected by default and all fills and positions are displayed.

Note: The eyeball button is used for viewing filled and partially filled orders in the bottom panes. In the Order Book pane, the checkbox is used for "selecting" an order to modify or cancel.

The AvgBuy & AvgSell columns display the buy/sell VWAPs across Fills. Users can toggle across the various Fills using "eyeball" button.

Order and I	Fills												? - 🗆 🗙
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	B 5 LME	AH C O	1662.00	0	BBB_Cinno	ber	5	Day Limit	Working	himani_trader	himani_trac	16:36:30.610	16:36:30.58
	B 5 LME	AH 270923	2150.00	100	BBB_Cinno	ber.	5 2149.50	0 Day Limit	Filled	himani_trader	himani_trac	17:44:34.254	17:44:34.23.
	B 5 LME	AH 270923	2149.50	100	BBB_Cinno	ber	5 2149.50	00 Day Limit	Filled	himani_trader	himani_trac	15:11:47.254	15:11:47.23
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		AH 270923	0	5	0	5	0.00 2149 500	2149.500					

### **15 Implied Orders**

The Market Grid separates direct bid and ask quantities from implied bid and ask quantities at each price level. When viewing detailed depth for these markets and products, the implied



quantities are listed below the direct quantities and marked with an asterisk (\*). To enable this view, go to Market Grid  $\rightarrow$  Right click Settings  $\rightarrow$  tick Detail. Switch tab and click on Defaults  $\rightarrow$  tick **Save as Market Grid Defaults** & **Update existing Market grid widgets**.

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Market Grid																							
																						CERTIFIC	ATION
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The Market Grid supports implied prices, which are tradeable prices generated as a result of implied orders. Implied order is a synthetic order generated in an order book from two (or more) orders linked via a multileg (strategy) order book in the same contract. For example, M1 bid and 3M offer can create an implied bid in the M1-3M Carry. This can add liquidity to less liquid order books by leveraging liquidity in more active order books.

The following implied types are supported:

- Implied In derived from explicit orders in outright order books into the legs of a strategy (as the example above).
- Implied Out derived from explicit orders in strategy order books and an outright order in one of the individual underlying legs.

### 15.1 ImpBidQty/ImpAskQty

The Market Grid displays the implied bid and ask order quantities for the spread and outright markets and displays the implied prices based on these orders. For example, a bid of 10 for the NI CASH contract and an offer of 5 for the NIDF 3M contract creates a quantity of 5 for the implied bid for the NIDF CASH – 3M spread. The implied order quantity of 5 is displayed in the **ImpBidQty** column for the NIDF CASH-3M Calendar spread in the Market Grid.

O LMEtrader	File Ed	lit Widget	s Searc	h				Explore -												
Market Grid																				
Contract	Status	Settle	Close	Exp. Date	Pos	Last	NetCh	a WrkBuys	Bid0tyAccus	ImpAskOty	Bid0ty	ImpBid0ty	Bid	Ask	Ask0tv	WrkSells	Vo1	High	Low	Ask0t vAccum
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	Open			15Feb24																
	Open			15Feb24																
	Open			15Feb24																

### **16 Cancel On Disconnect**

On order submission a user can specify whether non-persisted orders should be cancelled on system disconnection. For example, if the Exchange detects a network level disconnection from the member session without a logout message being received prior to disconnection or member session is inactive with no heartbeats being received for the specified interval of time.



Cancel on Disconnect (CoD) is available under Order Tag Defaults -> OTD List. The OTD profiles are created and managed by Member Admins. If Member admins have ticked the 'Enable Cancel On Disconnect' option on an OTD profile and this is used by traders for placing orders, it makes the orders eligible for cancellation on system disconnection.

**Note**: Cancel on disconnect functionality is not applicable to GTC/GTD orders. Hence any profiles that have CoD enabled cannot be used to book GTC/GTD orders

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# **17 Prices**

### 17.1 High & Low

High and Low displays the highest trade price and lowest trade price respectively for the current day as a result of the matched trades created both during uncrossing and throughout the trading day. Post system roll, the High and Low prices are cleared down and there is no persistence to next day

### 17.2 Settle

Floor closing prices published by LME from previous day 5pm plus any rolling date adjustments are displayed in this column. The settle field updates post system roll each morning (approx. 12:45 am)

#### 17.3 Open

Open displays the opening trade price for the current day as a result of matched trades created during uncrossing. Post system roll, Open prices are cleared down and there is no persistence to next day

### 17.4 Close

Close displays the Last Traded Price for prior day. Close price is updated at approx. 19:00 every day. Post system roll, Close prices from previous day 19:00 pm update are shown until the Close of that day.

If a particular tradable instrument does not trade on a given day, close will appear blank on the Market Grid.

### 18 How to raise a Support Ticket

- 1. The LMEtrader application provides the user with an option to 'Send Feedback'. A Cherwell ticket is raised to Trade Ops every time a user clicks on 'Send Feedback' Button.
- 2. In the left pane of the open Feedback widget, describe the issue or provide feedback for the corresponding widget.

**Include screenshot and data** option is checked by default and a screenshot of the widget with corresponding Meta data is sent to LME with your feedback. **Note**: Including the screenshot and data helps LME more quickly diagnose your issue.



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Z Feedback	0	<b>× □</b>
Describe your problem, or provide feedback		
Please be sure to include an Order ID with your		
description for issues related to orders and hits.		
<ul> <li>Include screenshot</li> <li>Using this feature will enable us to diagnose your problem and help us improve the oldform. If you click "Submit" a screenshot of your LME.</li> </ul>		
workspace along with accompanying data will be sent to the LME. We take your privacy very seriously. Please refer to your signed LME End User		
License Agreement and the LME privacy policy for information on how we protect your data		
Cancel Submit	Screenshot Data	

# **19 Appendix**

### 19.1 How to create an LMEtrader login?

#### 19.1.1 Steps to Complete Log-in

Once user setup is done by LME Trading Operations team, you will receive an Invitation as shown in image below. Please follow the steps listed here to complete the initial login:

1. Check if you have received an invitation in your inbox to access LMEtrader. Once received click on 'Get Started'.

Note – Please check your junk folder in case you haven't received an email or contact Trading Operations at tradingoperations@Ime.com or (020) 7113 8200.

Click here to download pictures. To help protect y VARNING: External email, please exercise of	our privacy, Outlook prevented automatic download of some pictures in this message.	
	Hi Himani	
	You have been invited to access LMEtrader.	
	To accept, simply click 'Get Started', then either enter your pre-existing LMEtrader account details and click 'Sign In', or as a new user, enter your email address and click 'Create Account'	
	Get Started	
nis email has been scanned by the Syman	tec Email Security.cloud service.	

2. In the NEW USER? Section of the LMEtrader page, enter your email address and click Create Account.



3. Complete the account creation form and click Create Account



4. In the registration email you received, click Confirm Email



	Welcome Himani Mody,	
	You're almost done creating your LMEtrader account. Click the button below to confirm your email address and sign in.	
	CONFIRM EMAIL	
	Thank You!	
	Please do not reply to this email. Replies are not monitored or answered. To reach a live person at the LME, visit	
	https://www.lme.com/en-GB/About/Contact-us.	
service.		

**Note**: In case you already have an account registered under the same email address with LMEtrader, then you will receive a Reset Password email in your inbox (see below)

WARNING: External email, please exercise	caution.
	× ,
	Hello Himani Mody,
	You have requested a new password for your LMEtrader account. To reset your password, please click the button below, which will expire in 1 hour.
	RESET PASSWORD
	If you did not initiate this request, please ignore this email and continue using your existing password.
	Please do not reply to this email. Replies are not monitored or answered. To reach a live person at the LME, visit https://www.lme.com/en-GB/About/Contact-us.
This email has been scanned by the Symar For more information please visit http://www	tec Email Security.cloud service. .symanteccloud.com

- 5. Read and accept the service agreement and you will be directed to the Trade App.
- 6. If logging in as Member Admin User, launch the Setup App using <a href="https://setup-uat.trade.tt/ext-uat-cert?idp=lme#company/">https://setup-uat.trade.tt/ext-uat-cert?idp=lme#company/</a>

Note: When logging in to LMEtrader, your account will lock out after 5 incorrect attempts.

# Note: \*\*\*\*Remember to logout of LMEtrader EVERY night to avoid any caching relate issues\*\*\*\*

#### **19.1.2 How to Create Multiple User Profiles**

It is possible for an individual to have more than one login to LMEtrader using multiple profiles. Please note that they cannot be logged in simultaneously into LME Trade App and LME Setup App using different profiles since there can be only 1 active session on any **given** browser.



🛿 Support 🛛 📽 himani.mody\_ea

Log Out

Multiple sessions can be opened using different browsers. For e.g. a user can be logged in to LMEtrader Setup App as Member Admin on chrome and as a trading user on Edge.

In order for LME Trading Operations team to create multiple user profiles for an individual user, that user will be required to setup a **proxy** email address (since there is only one profile allowed per email address) for submission on new user request form.

#### 19.1.3 How to Change Password

- 1. Click your account username in the title bar to open the Account Settings page
- 2. On the Account Settings page, click the Security tab. You might be asked to verify your existing password. If yes, enter the existing password and you will be directed to Security tab.

UAT Certification 💌



3. Click CHANGE PASSWORD.



4. Enter your current and new passwords and click SAVE.

	Change Password		
	Current Password		
	New Password	ettings.	
	••••••		Ind La
	This value is too short. It should have 12 Confirm Password	2 characters or more.	History
/0-	-Step Verifi		
rifica	ation Method:		
Α. Ι	Attention: You will be signed out and need	to sign in again wh	en you change your password.
as	Forgot Password?	Cancel	Save

5. Once saved, you should have received an email from <u>noreply@tradingtechnologies.com</u> notifying you about the update.



🕞 Reply 🕞 Reply All 🕞 Forward 😤 IM Thu 21/07/2022 13:20 noreply@tradingtechnologies.com Your LMEtrader account details were changed . То 🗌 Himani Mody O I there are problems with how this message is displayed, click here to view it in a web browser. Click here to download pictures. To help protect your privacy, Outlook prevented automatic download of some pictures in this message. WARNING: External email, please exercise caution. × F Hello Himani123 Mody, The following field(s) have been updated in your LMEtrader account profile: Password Please do not reply to this email. Replies are not monitored or answered. To reach a live person at the LME, visit https://www.lme.com/en-GB/About/Contact-us. This email has been scanned by the Symantec Email Security.cloud service. For more information please visit http://www.symanteccloud.com