



LMETrader v10 - Quick Start Guide

Please respond to:
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020 7113 8200

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Document Control

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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@lme.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

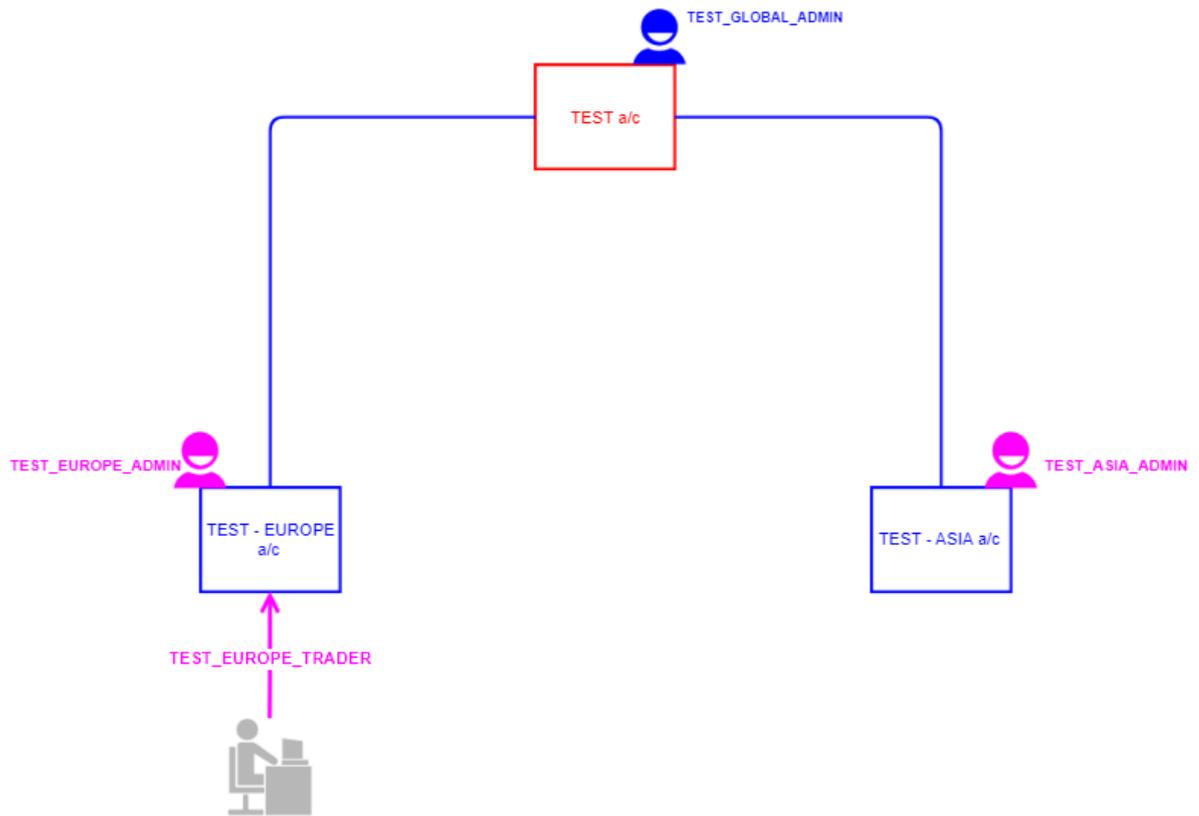
The Account and User setup is maintained in LMEtrader Setup App. The image below shows an example of the Account & User Structure whereby the LME Trade Operations team have on boarded a dummy trading member 'TEST' onto LMEtrader.

Surrounding colour of the box	This indicates who sets it up, 1. Red = LME Trading Operations 2. Blue = TEST_GLOBAL_ADMIN
Colour Of connecting line	Owner responsible for setting up association (per TEST line) 1. Red = LME Trading Operations 2. Blue = TEST_GLOBAL_ADMIN 3. Pink = TEST_EUROPE_ADMIN

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 7. Setup TEST_EUROPE_ADMIN 8. Setup TEST_ASIA_ADMIN 9. Add ADMIN Users to TEST usergroup 10. Setup TEST_EUROPE_TRADER	5. Setup TEST- EUROPE a/c 6. Setup TEST- ASIA a/c	11. Assign TEST_EUROPE_TRADER to TEST - EUROPE a/c

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)	✓	
Create Member Admin Users	✓	
Create User Groups and add Users to the User Groups	✓	
Create Accounts		✓
Create Member Connection	✓	
Assign Connection to an Account		✓
Create Trading Users	✓	
Assign Member Admin/Trading users to Accounts		✓

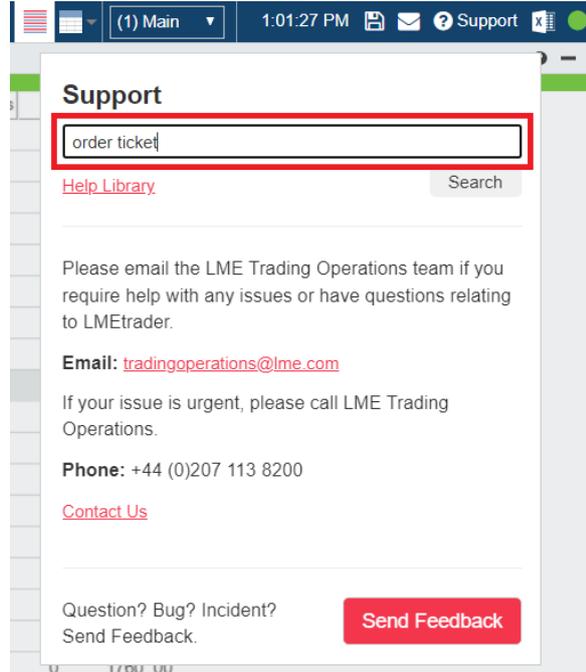
2.1 LMEtrader Trade & Setup App links

UAT Link	Prod Links	App
https://setup-uat.trade.tt/ext-uat-cert?idp=lme#company/	https://setup.trade.tt?idp=lme	Admin App
https://lme- 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 → Help Library to navigate to relevant topics or type the **topic name** in Search bar in Support.



4 How to Complete Login Setup

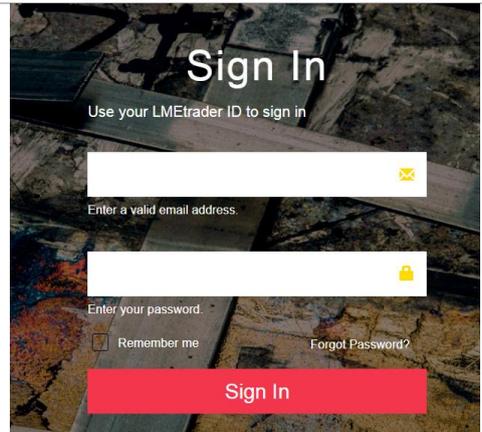
<p>Check if you have received an email invitation from noreply@tradingtechnologies.com. If you haven't received an email contact LME Trading Operations team (tradingoperations@lme.com) for assistance.</p>	
<p>Once received, follow section 5 in the Setup Admin Guide to create your LMEtrader account (also available in the Appendix of this Guide)</p>	



5 How to Login to LMEtrader

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

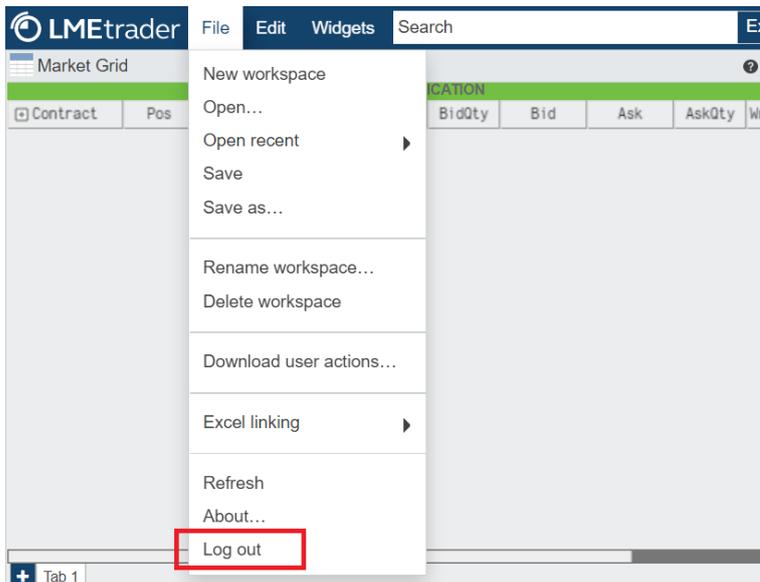
Populate the registered email and password and hit "Sign In".



6 LMEtrader Logout

6.1 Graceful logout

Users can logout from their current LMEtrader session using File → 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.



Order Book | Filters On

Cancel	B/S	OrdQty	Exch	Contract	Price	Filled	Account	WrkQty	ExeQty	AvgPr	TIF	Type	Modifier	TrigPr	Status	Originator	CurrentUser	AlgoName	Time	OrigTime
	S	10	LME_NTP	NIDF 3M	15880.00	0	YMG	10			Day Limit				Working	HMody_MTB_T	HMody_MTB_T		12:50:44.270	12:50:44.253
	B	5	LME_NTP	AHDF CASH-3M	-8.33	0	YMG	5			Day Limit				Working	HMody_MTB_T	HMody_MTB_T		12:32:49.642	12:32:49.618
	S	5	LME_NTP	PBOF AUG28	2005.00	0	YMG	5			GTC Limit				Working	HNorth (VIC	MNorth (VIC		00:40:08.006	09:24:19.484



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

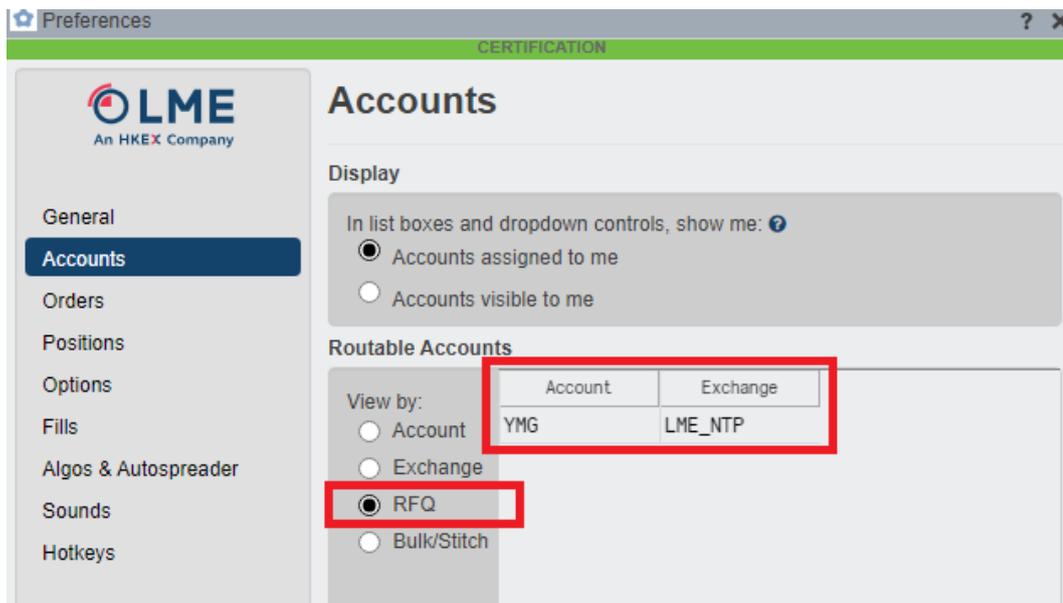
Ensure the following config is set up prior to order entry to avoid any error messages from LMEtrader during order entry.

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 → Preferences → Accounts
2. Click on RFQ under routable accounts & select 'LME' under Exchange dropdown
3. Click Save



Further information can be found at:

<https://library.tradingtechnologies.com/trade/prf-accounts-preferences.html>

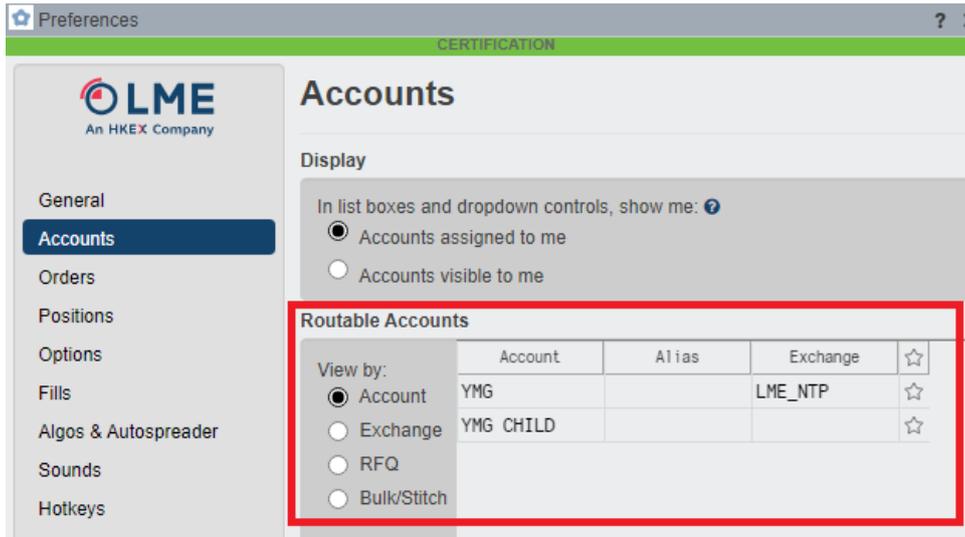
7.2 Exchange setting at Account level

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 → Preferences → Accounts.
2. Click on Account & ensure Account & Exchange fields are not BLANK. See below,



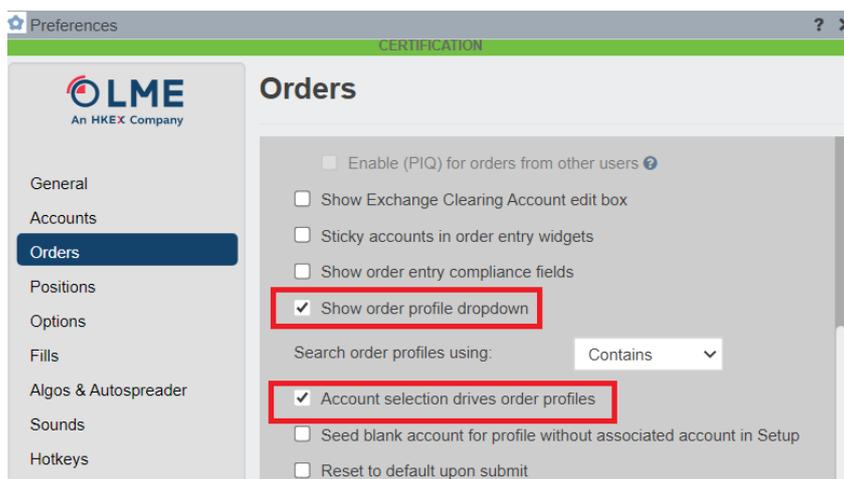


3. If Account field is BLANK, the user requires their Member Admin to create & assign an account using LMEtrader Setup app.
4. If Exchange field at Account level is BLANK (i.e. not LME as populated above) the user requires their Member Admin to assign a connection to the account using the LMEtrader Setup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

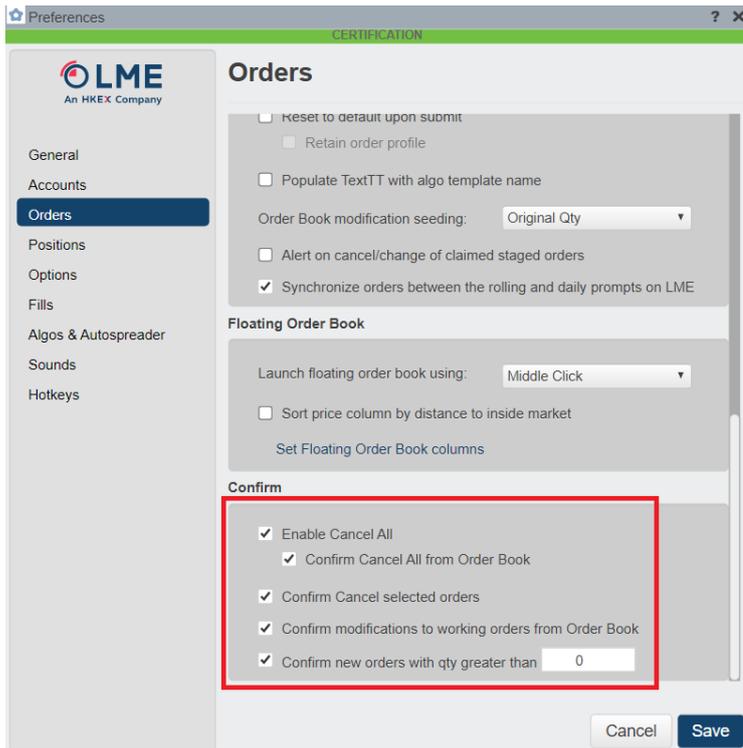


7.4 Order confirmation

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

1. Go to Edit → Preferences → Orders
2. Tick below checkboxes



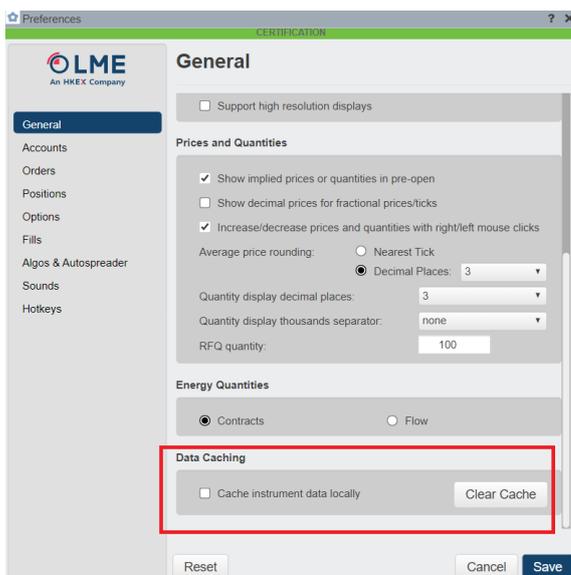


7.5 Cache unticked

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 → Preferences → Orders

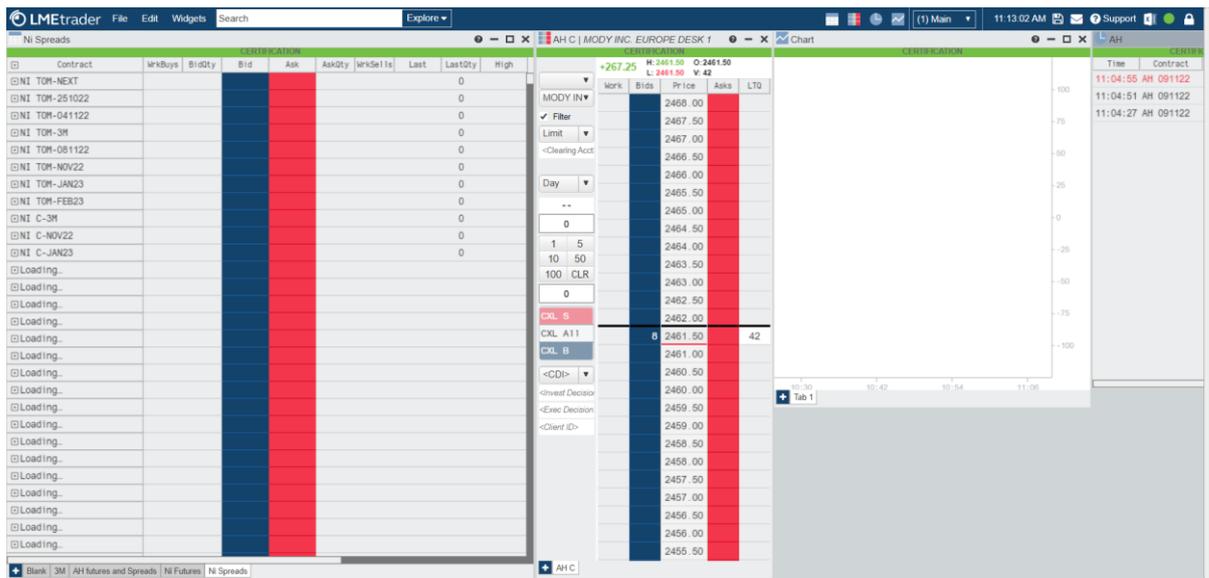
Ensure the Data Caching value Cache Instrument data locally is not selected



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.





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.

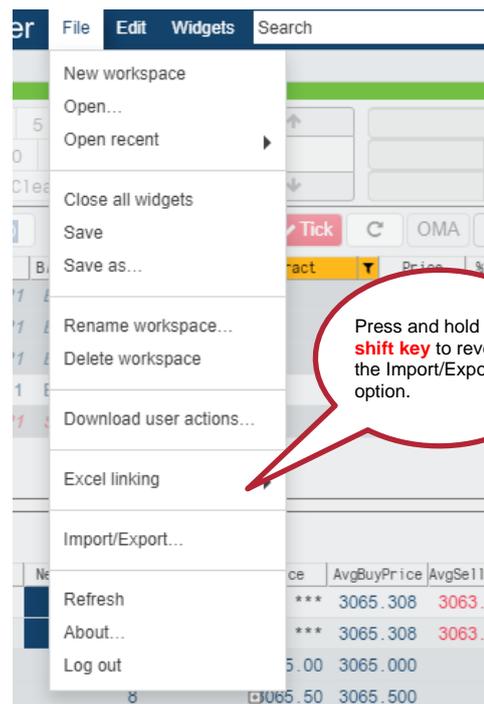
To create a workspace:

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

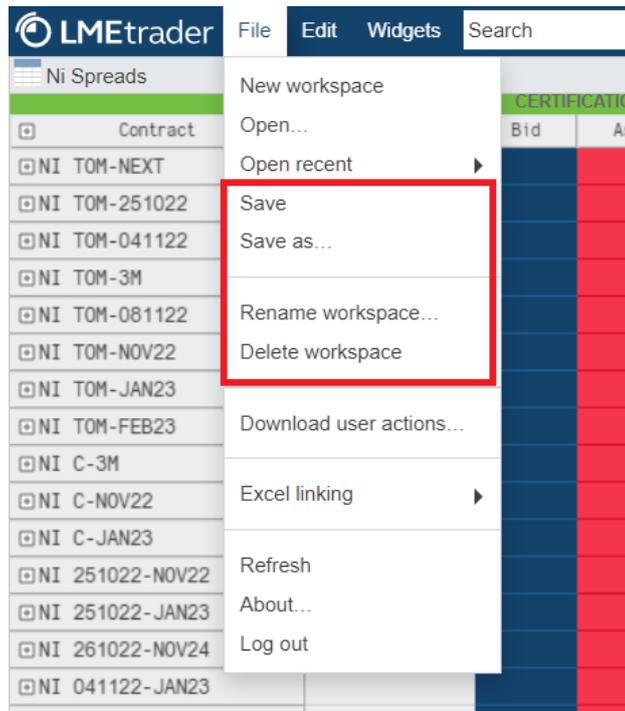
8.2 How to Import/Export Workspace

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.



9 Order Types

The following Order Types are supported by LME.

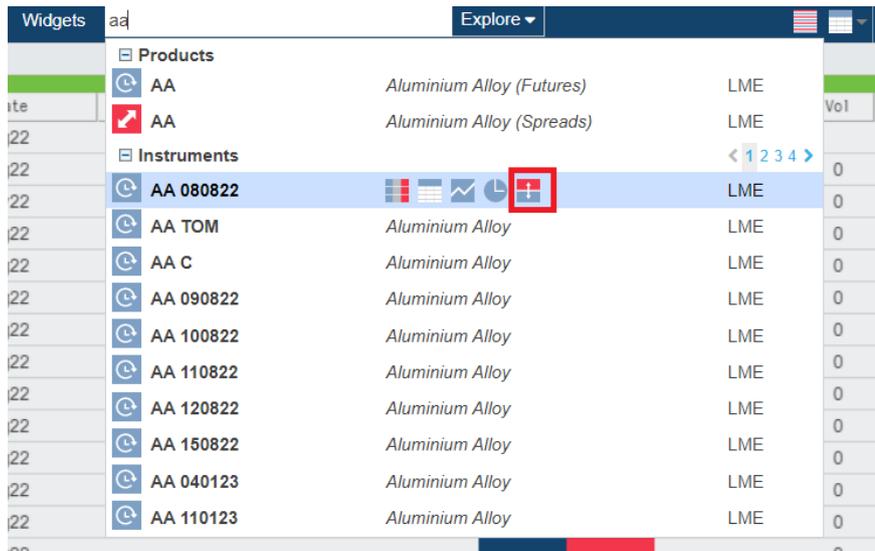
Order Type	Supported TIF
Limit	Day, IOC, GTC, GTDate
TT Synthetic Iceberg	Day, GTC, GTDate
Stop Limit	Day, GTC, GTDate

10 How to place an Order in LMEtrader

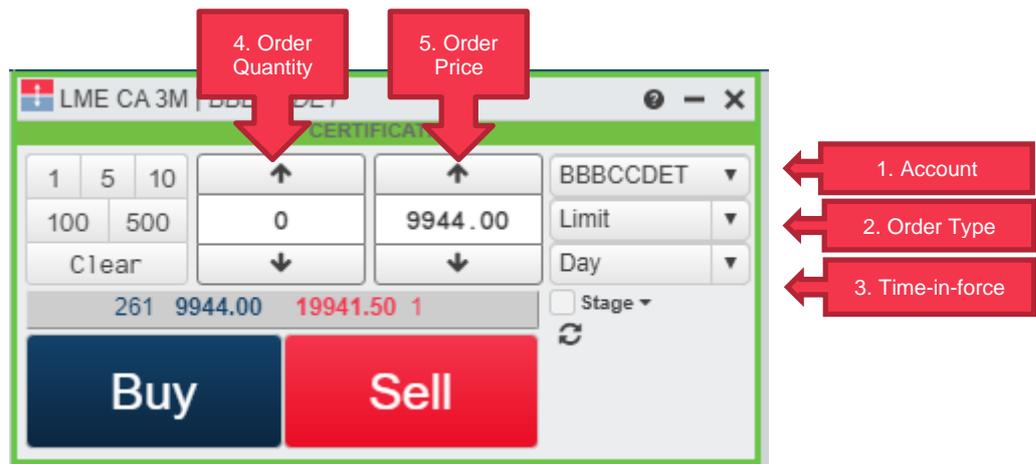
Orders can be submitted either using the MD Trader or Order Ticket.



10.1 Order Ticket



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.

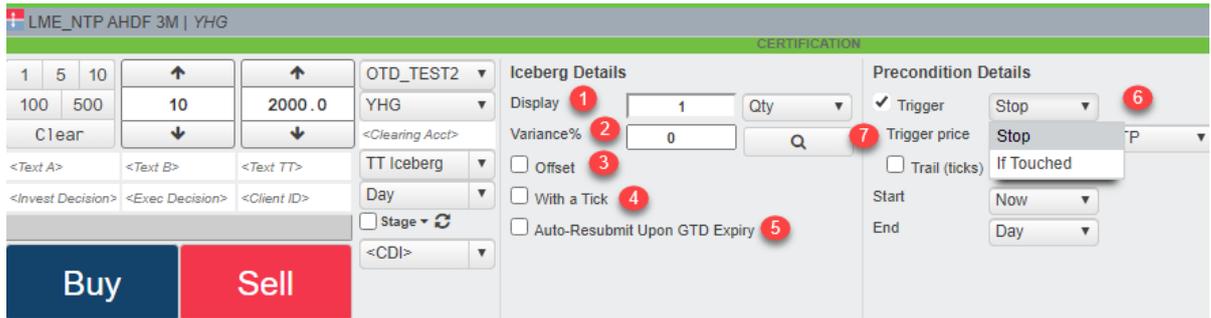
10.2 Placing a Synthetic Iceberg Order in LMEtrader

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.

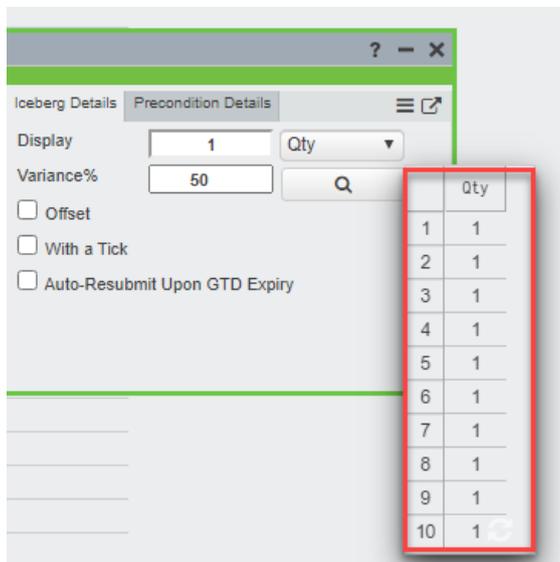
LMEtrader supports non-native “Synthetic” Iceberg Order Type (TT Iceberg) as opposed to native Iceberg Order Type supported in Select.

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





- 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).



- 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 With A Tick 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 [TT Iceberg order | TT Order Types Help and Tutorials \(tradingtechnologies.com\)](#)

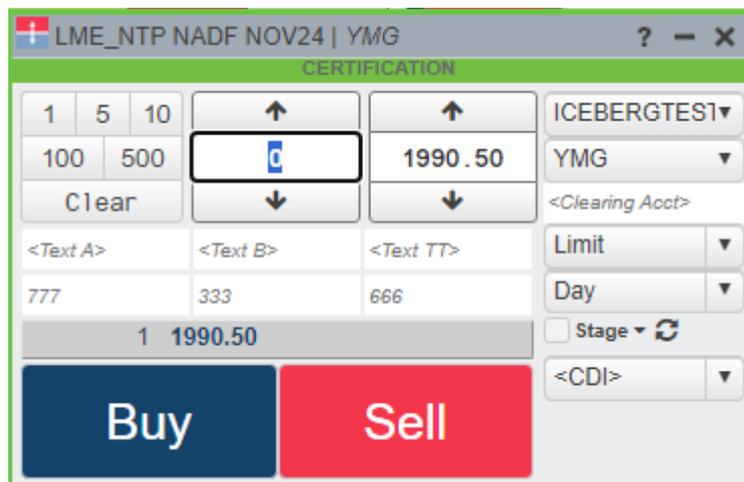
Note -

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.

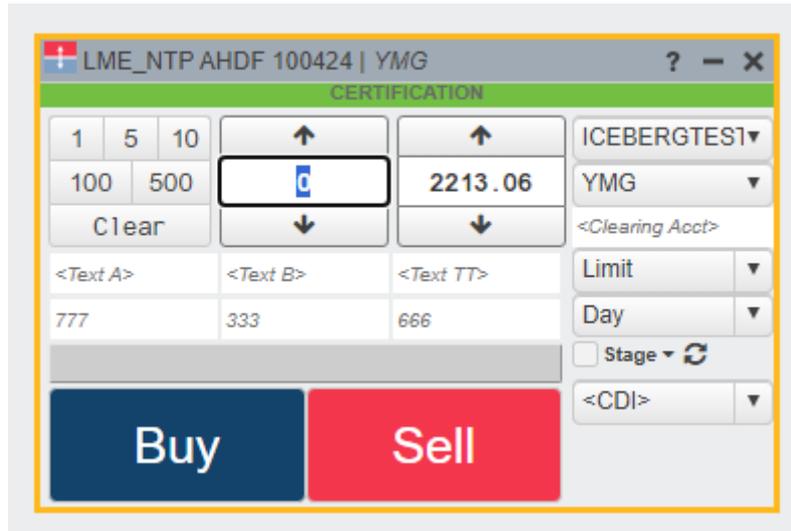
Note: The green border around the Order Ticket indicates that it is a floating ticket that will close when you place an order.



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.

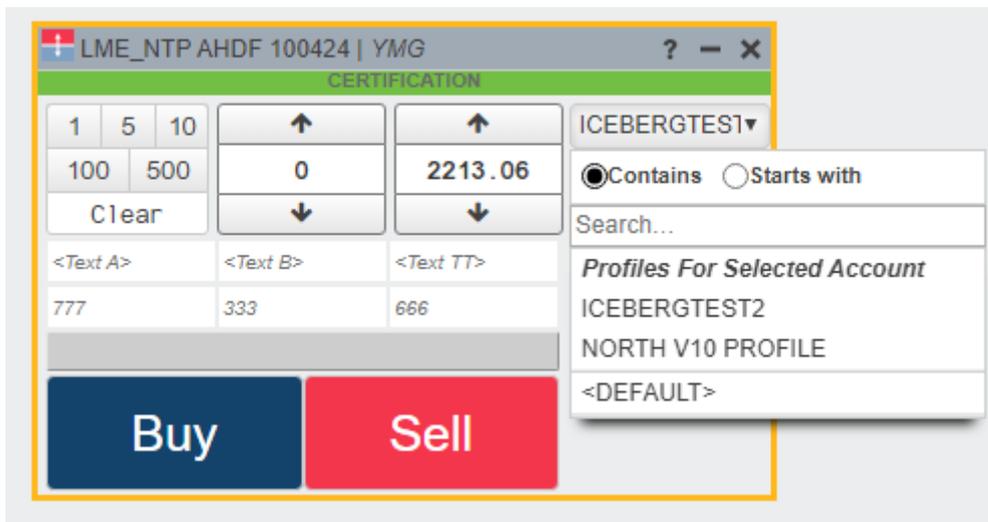




10.4 How to Select an OTD Profile

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,

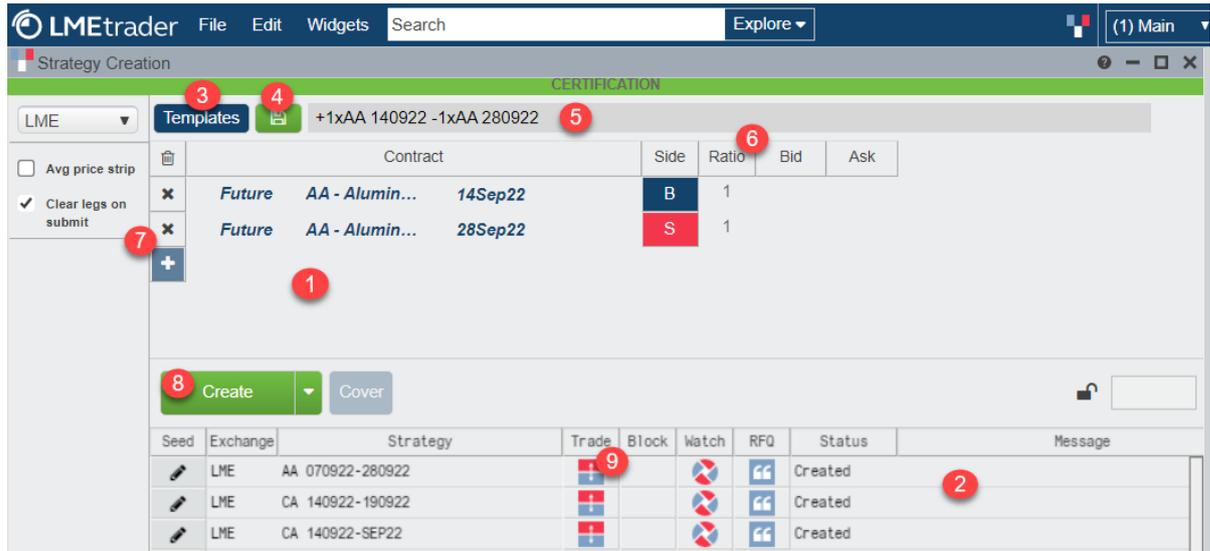
1. Go to Edit → Preferences → Orders
2. Enable the Show order profile dropdown option
3. Click the dropdown field in an order entry widget and select a profile



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** → **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.





1. Define a strategy with two legs in the strategy definition grid.
2. Submit the strategy to LME, which creates the contract and 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 a 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 → “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.

<https://library.tradingtechnologies.com/trade/mg-introduction-to-market-grid.html>

You can access Market Grid by navigating to Widgets → Market Grid and select instruments or products



Contract	Pos	Last	NetChg	WrkBuys	BidQty	Bid	Ask	AskQty	WrkSells	Vol	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							
					19	1700.00							
					1	1600.00							
AA 180822		1740.00	-20.00							18016	1760.00	1740.00	1740.00
AA 190822		1760.50	+0.50				1760.50	73		1330	1760.00	1760.50	1760.00
AA 220822				1	2	1760.50				0	1760.00		
AA 230822										0	1760.00		
AA 240822					4	1760.00				0	1760.00		
AA 250822										0	1760.00		
AA 260822							1760.00	2		0	1760.00		
AA 300822										0	1760.00		
AA 310822										0	1760.00		
AA 010922										0	1760.00		
AA 020922										0	1760.00		

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

The screenshot displays the MD Trader interface for 'MODY INC. EUF'. The top section shows market data: **-86.00**, H: 1674.50, O: 1674.50, L: 1674.00, V: 9. Below this is a table with columns: Work, Bids, Price, Asks, LTO. The table contains several rows of bid and ask prices. On the left side, there is a control panel with various input fields and buttons. Red circles with numbers 1 through 11 are overlaid on the interface to indicate the steps for entering an order.

Work	Bids	Price	Asks	LTO
		1677.00	4	
		1676.50	6	
		1676.00	3	
		1675.50	6	
		1675.00	3	
		1674.50		
	2	1674.00		4
	5	1673.50		
	3	1673.00		
	6	1672.50		
	6	1672.00		
8:0 W:5	7	1671.50		
	7	1671.00		
	8	1670.50		
	8	1670.00		
8:0 W:5	5	1669.50		
8:0 W:5	5	1669.00		
8:0 W:10	10	1668.50		
		1668.00		
		1667.50		
		1667.00		
		1666.50		
		1666.00		
		1665.50		
8:0 W:10	10	1665.00		
8:0 W:5	5	1664.50		
		1664.00		



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.

12.4 Order Book Widget

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.
c	Change the account, order type or time in force of a working order
d	Place an order on hold
e	Delete single or multiple working orders
f	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 eye-ball buttons. Details on how the P/L is calculated can be found here:

<https://library.tradingtechnologies.com/trade/pos-how-pl-is-calculated.html>

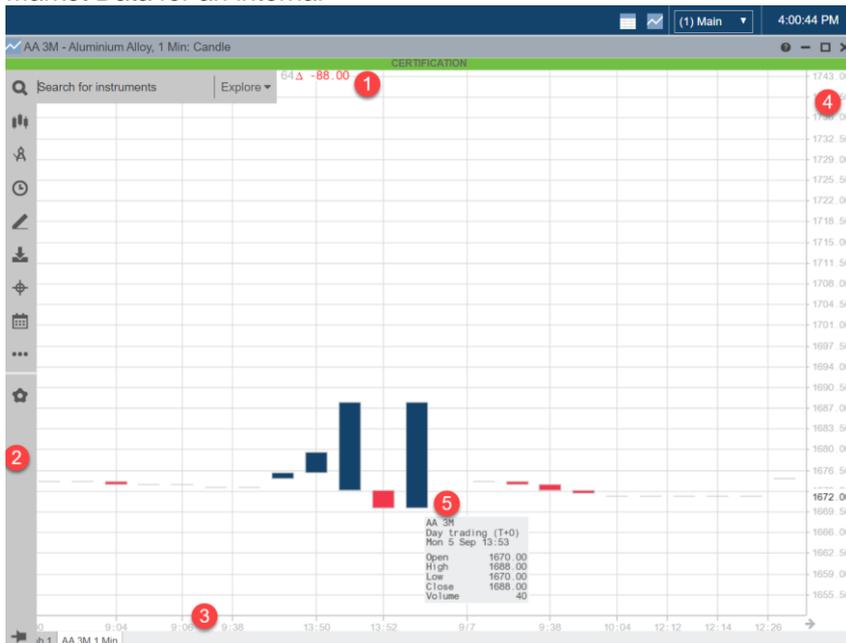
If the 'Create start-of-day (SOD)' records checkbox is ticked in Accounts → SOD/Credit tab (Setup App), it will rollover positions from previous day. However this will not be accurate representation of the account/trader positions as LMEtrader only takes into account trades entered via UI with an assumption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

Account	Product	Contract	SOD	BuyQty	SellQty	NetPos	P/L	AvgBuy	AvgSell	AvgOpen
BBB_Cinnober			0	22	22	---	0.00			
	NI		0	22	22	---	0.00			
		NI 080922	0	17	17	0	0.00	1400.000	1400.000	
		NI 120922	0	5	5	0	0.00	1435.000	1435.000	
MODY INC. EL			0	71	74	-3	47,222.50			
	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

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.

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 → Audit Trail to launch the widget and see the latest activity

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 → Go to Settings: Time & Sales → 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.

CERTIFICATION				
Time	Contract	Price	Qty	Type
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	2
15:05:32	AH 070323	2504.00	1	
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	
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 3rd Wednesday, it will merge with the 3rd 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.

Contract	Exp Date	Pos	Last	NetChg	WrkBuys	BidQty	Bid	Ask	AskQty	WrkSells	Vol	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	2213.99	2216.00	2216.00
AH 3M	21Dec23		2200.00	-56.00	2	15	2000.00	2235.00	2	2	113	2256.00	2252.00	2200.00
AH 211223	21Dec23		2200.00		2	15	2000.00	2235.00	2	2	113		2252.00	2200.00

“?” icon in the contract name. This allows users to hover over this icon to display a tooltip with the instrument alias of the linked instrument.

Time	Date	Exch	Contract	Message Type	ExecType	B/S	OrdQty	FillQty	WorkQty	ExecQty	Price	Type	Modifier	TIF	Message	Account	AlgoName	Agency
16:36:30.610	21Sep23	LME	AH C	ExecutionRepor	New	B	5		5		1662.00	Limit			Day B Client 101	BBB_CInnot		
16:36:30.589	21Sep23	LME	AH C	NewOrderSingle		B	5				1662.00	Limit			Day	BBB_CInnot		

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 ID	B/S	OrdQty	Exch	Contract	Price	Filled	Account	WrkQty	ExecQty	AvgPrc	TIF	Type	Modifier	TrgPrc	Status	Originator	CurrentUser	AlgoName	Time	OrigTime
B	5	LME	AH 250923	1662.00	0	BBB_CInnotber_	5				Day Limit	Working	himani_trader	himani_trac	16:36:51.86	16:36:51.86				
B	5	LME	AH C	1662.00	0	BBB_CInnotber_	5				Day Limit	Working	himani_trader	himani_trac	16:36:30.610	16:36:30.589				
B	5	LME	AH 270923	2149.50	100	BBB_CInnotber_	5	2149.500		2149.500	Day Limit	Filled	himani_trader	himani_trac	17:44:34.254	17:44:34.23				
B	5	LME	AH 270923	2149.50	100	BBB_CInnotber_	5	2149.500		2149.500	Day Limit	Filled	himani_trader	himani_trac	15:11:47.254	15:11:47.23				

Account	Product	Contract	SDD	BuyQty	SellQty	NetPos	P/L	AvgBuy	AvgSell	AvgOpen
BBB_CInnotber				0	5	0	0.00			
	AH			0	5	0	0.00			
		AH 270923		0	5	0	0.00	2149.500		2149.500
BBB_CInnotber				0	5	0	0.00			
	AH			0	5	0	0.00			
		AH 270923		0	5	0	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 → Right click Settings → tick Detail. Switch tab and click on Defaults → tick **Save as Market Grid Defaults & Update existing Market grid widgets.**

Contract	Status	Settle	Close	Exp Date	Pos	Last	NetChg	WrkBuys	BidQtyAccum	ImpAskQty	BidQty	ImpBidQty	Bid	Ask	AskQty	WrkSells	Vol	High	Low	AskQtyAccum
AHDF CASH	Open	2207.59	2100.00	15Feb24	1	2400.50	+192.91			5	5	5	2391.50				510	2401.50	2262.00	
	Open			15Feb24								*5	2391.50							
AHDF 3M	Open	2216.00	2281.00	13May24		2400.00	+184.00			21	21		2400.00	2500.00	10		12631	2480.00	2229.50	10
	Open			13May24						1871	1850		2280.00							
	Open			13May24						1971	100		2270.00							
	Open			13May24						1983	12		1800.00							
AHDF CASH-3M	Open	-8.33	-30.00	15Feb24						5	5		-8.33				10	50.00	40.00	
	Open			15Feb24																
	Open			15Feb24																
	Open			15Feb24																

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.

Contract	Status	Settle	Close	Exp Date	Pos	Last	NetChg	WrkBuys	BidQtyAccum	ImpAskQty	BidQty	ImpBidQty	Bid	Ask	AskQty	WrkSells	Vol	High	Low	AskQtyAccum
NIDF CASH	Open	15870.89		15Feb24				5		5	5		15875.00				5	15875.00	15875.00	
	Open			15Feb24																
	Open			15Feb24																
	Open			15Feb24																
	Open			15Feb24																
NIDF 3M	Open	15920.00	16065.00	13May24	-12	15000.00	-920.00							15880.00	10	10	127	16070.00	15000.00	10
	Open			13May24																
	Open			13May24																
	Open			13May24																
	Open			13May24																
NIDF CASH-3M	Open	-48.66		15Feb24	-5	-5.00	+43.66			5	5	5	-5.00				15	-5.00	-5.00	
	Open			15Feb24						5		*5	-5.00							
	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

Order Tag Defaults

Profile: <DEFAULT>

Algo Type: *

Algo Name: *

Account: *

User: *

Exchange: LME_NTP

Exchange Product Group: *

Asset Class: *

Product Type: *

Product: *

Fields

ID(s)	Field	Value	Apply to Sub Accounts?	Lock Sub Accounts?	Client Can Override?	Restrictions	Who
	Account Type	Select a Value	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Broker Client ID		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Clearing Account		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Client Branch Country		<input type="checkbox"/>	<input type="checkbox"/>			
	Client ID		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Client ID Type	Select a Value	<input type="checkbox"/>	<input type="checkbox"/>			
	Client Short Code		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Commodity Derivative Indicator	Select a Value	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Correspondent Broker		<input type="checkbox"/>	<input type="checkbox"/>			
	Customer Account		<input type="checkbox"/>	<input type="checkbox"/>			
	Customer Order Handling Instruct	Select a Value	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Decision Maker		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Direct Electronic Access	Select a Value	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Enable Cancel On Disconnect	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>			
	Entering Firm		<input type="checkbox"/>	<input type="checkbox"/>			
	Execution Decision Country		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Execution Decision ID		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		
	Execution Decision Qualifier	Select a Value	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		

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.

The screenshot shows the LMEtrader application interface. The top navigation bar includes 'LMEtrader', 'File', 'Edit', 'Widgets', 'Search', and 'Explore'. The main content area displays a message: 'You don't have any widgets. To open a widget, click on the widget icon in the left pane.' Below this message are two bullet points: 'Use the search bar to find an instrument or product and select one of the results.' and 'Use the Widgets menu next to the search bar.' On the right side, there is a 'Support' widget. The widget has a search bar with the placeholder text 'Search our help topics...'. Below the search bar is a 'Help Library' link and a 'Search' button. The widget also contains the following text: 'Please email the LME Trading Operations team if you require help with any issues or have questions relating to LMEtrader.' Below this is the email address 'Email: tradingoperations@lme.com'. Further down, it says 'If your issue is urgent, please call LME Trading Operations.' followed by the phone number 'Phone: +44 (0)207 113 8200'. At the bottom of the widget, there is a 'Contact Us' link and a 'Send Feedback' button. The bottom of the widget also has the text 'Question? Bug? Incident? Send Feedback.'.

Feedback

Describe your problem, or provide feedback

Please be sure to include an Order ID with your description for issues related to orders and fills.

Include screenshot
Using this feature will enable us to diagnose your problem and help us improve the platform. If you click "Submit", a screenshot of your LME 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

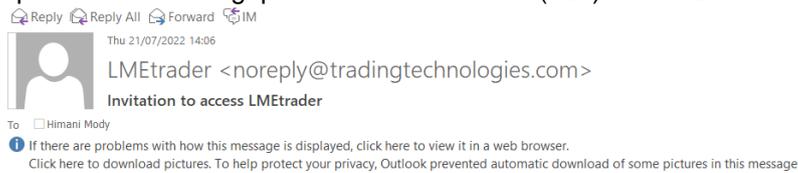
19.1 How to create an LMEtrader login?

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:

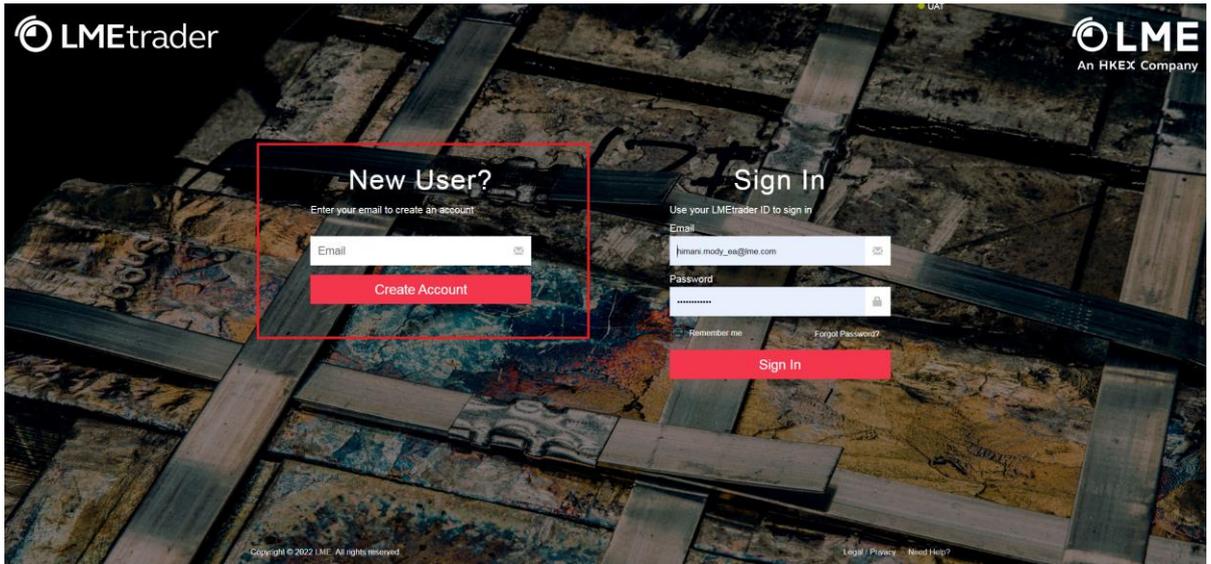
1. Check if you have received an invitation in your inbox to access LMEtrader. Once received click on 'Get Started'.

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

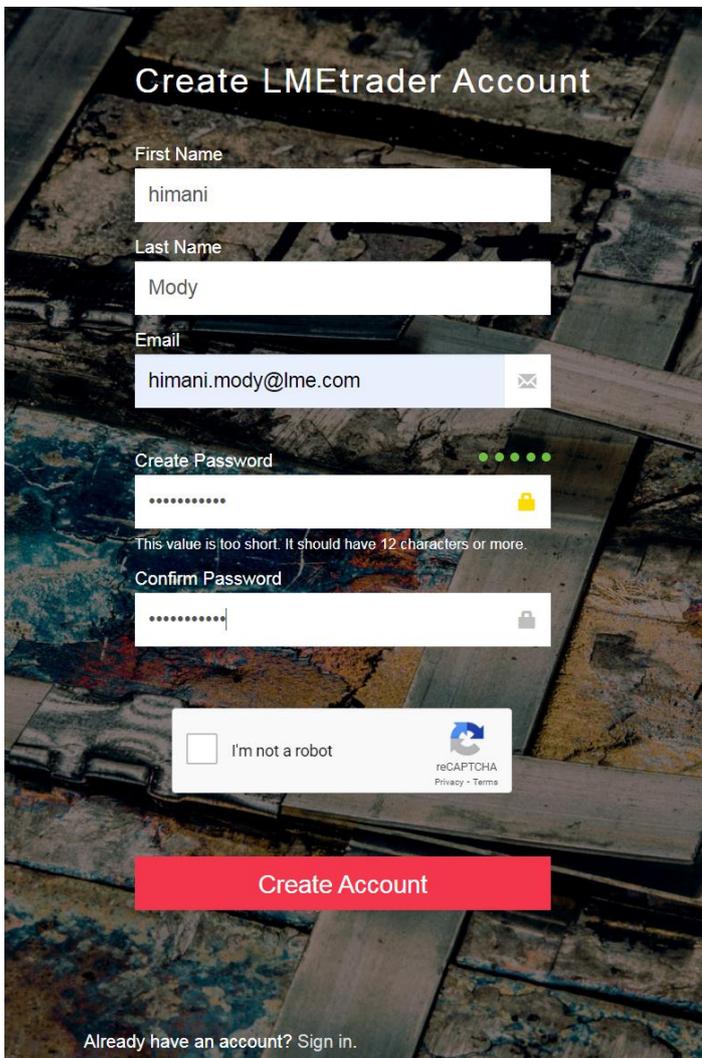


2. In the NEW USER? Section of the LMEtrader page, enter your email address and click Create Account.



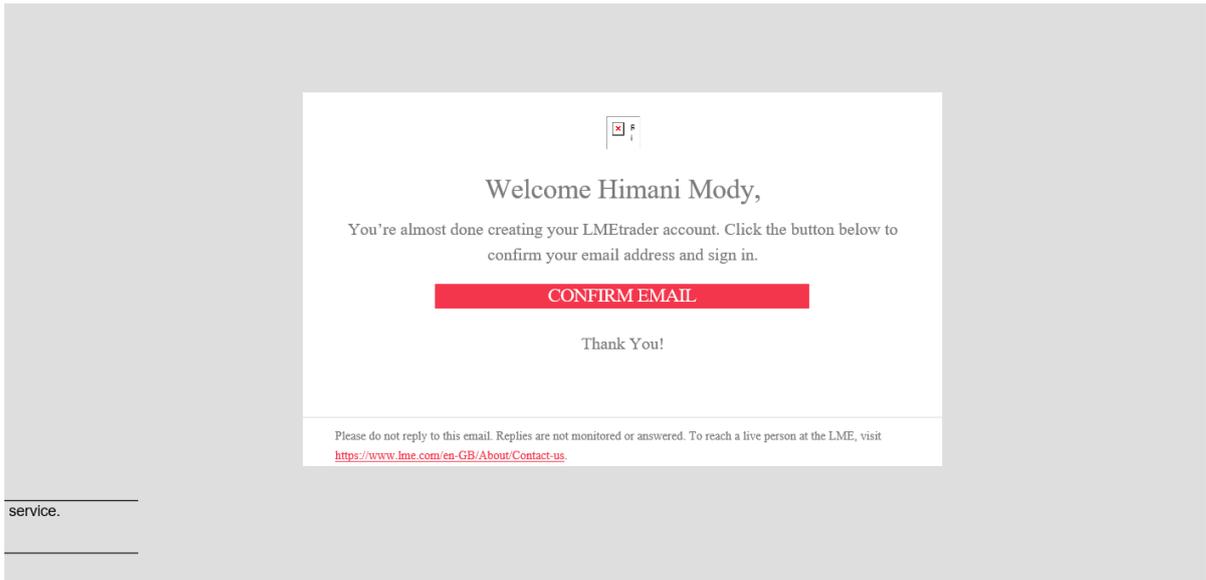


3. Complete the account creation form and click Create Account

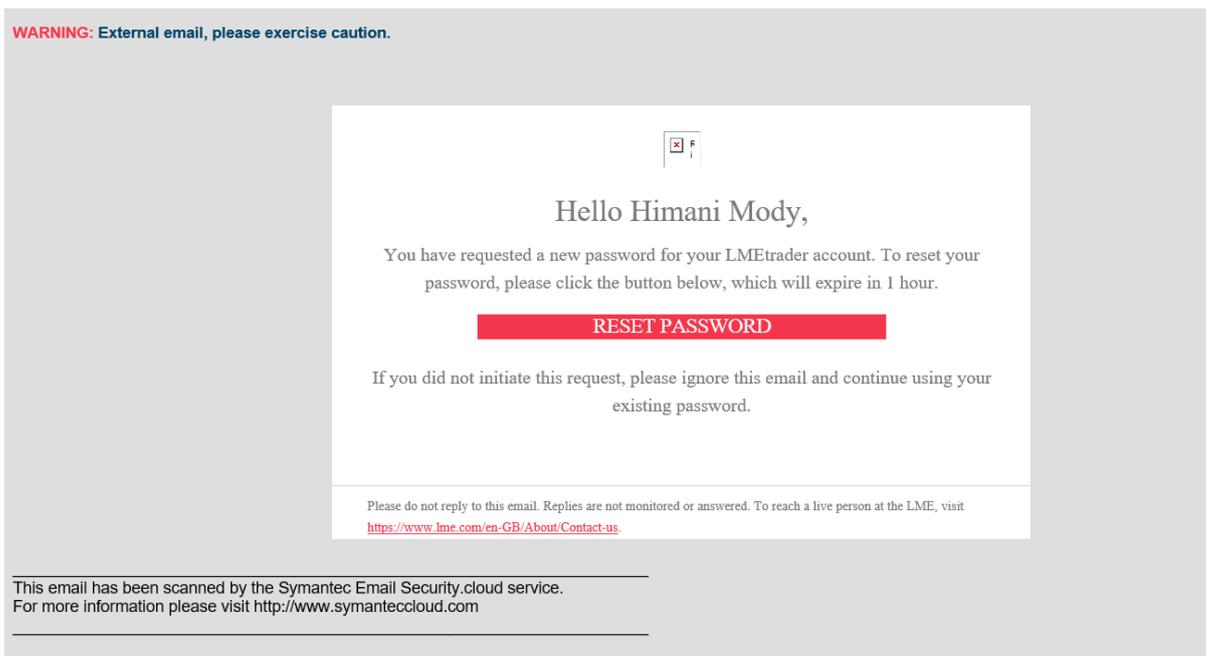


4. In the registration email you received, click Confirm Email





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)



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 <https://setup-uat.trade.tt/ext-uat-cert?idp=lme#company/>

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.

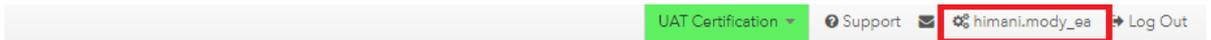


Multiple sessions can be opened using different browsers. For e.g. a user can be logged in to LMEtrader Setup App as Member Admin on chrome and as a trading user on Edge.

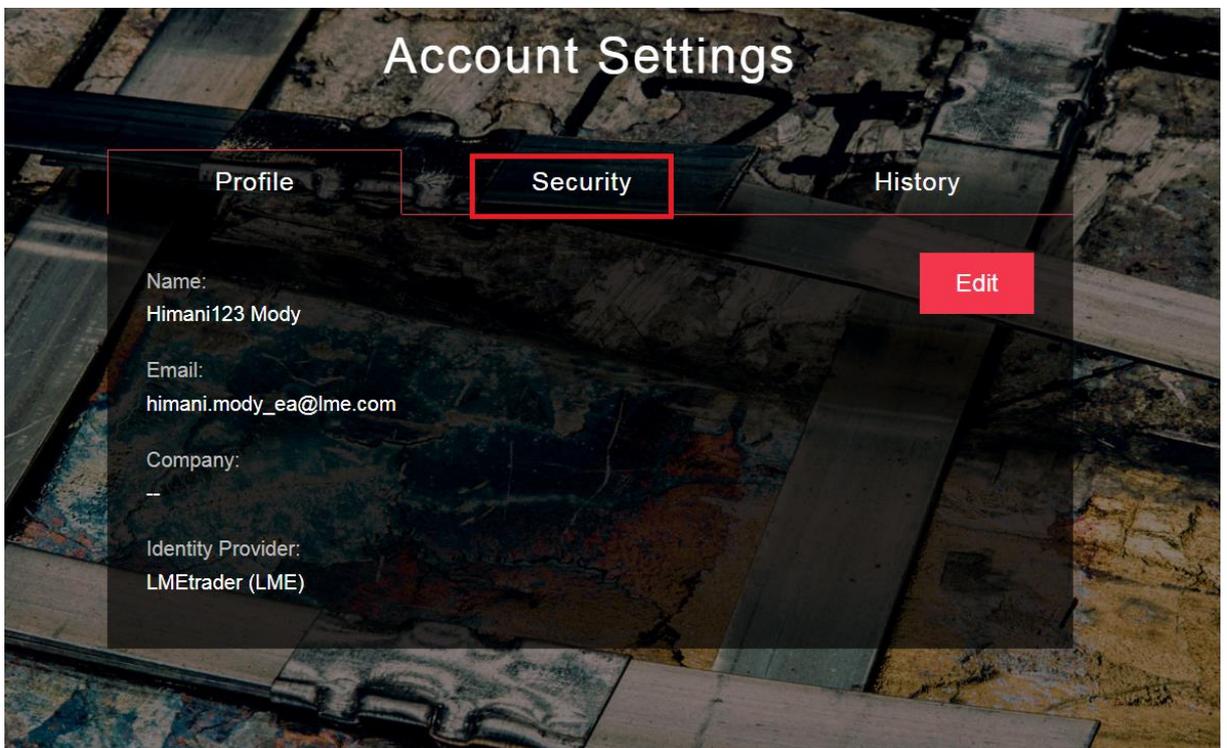
In order for LME Trading Operations team to create multiple user profiles for an individual user, that user will be required to setup a **proxy** email address (since there is only one profile allowed per email address) for submission on new user request form.

19.1.3 How to Change Password

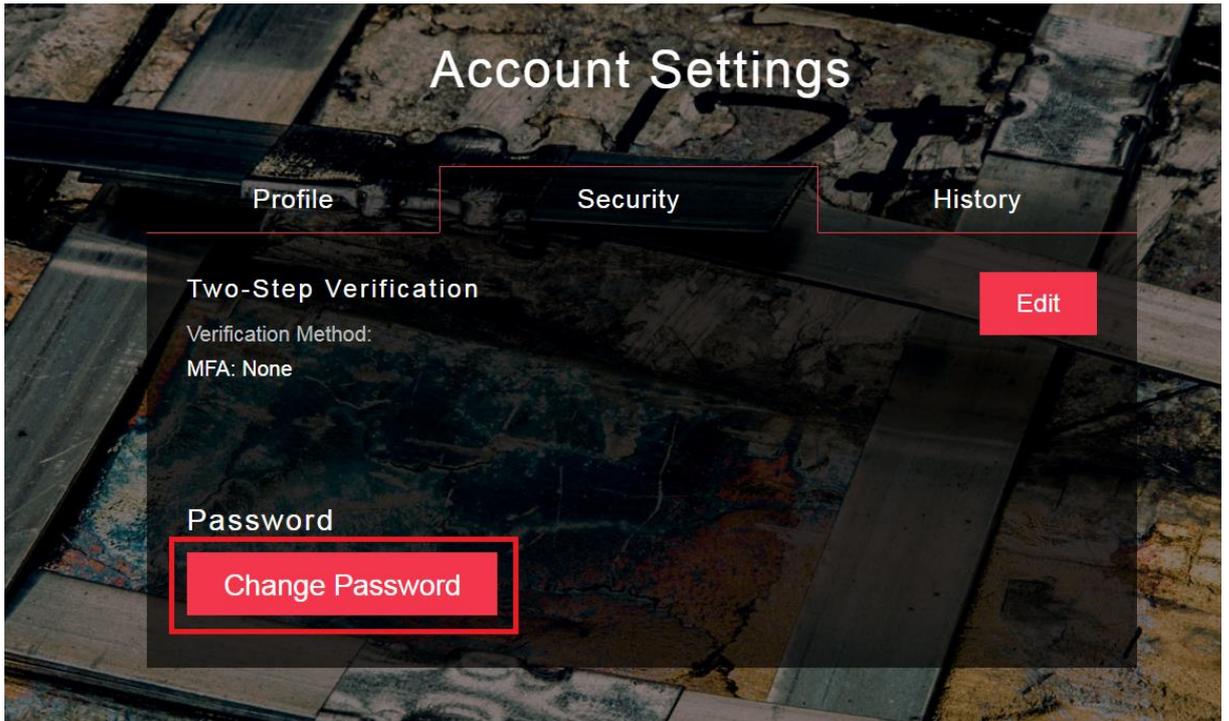
1. Click your account username in the title bar to open the Account Settings page



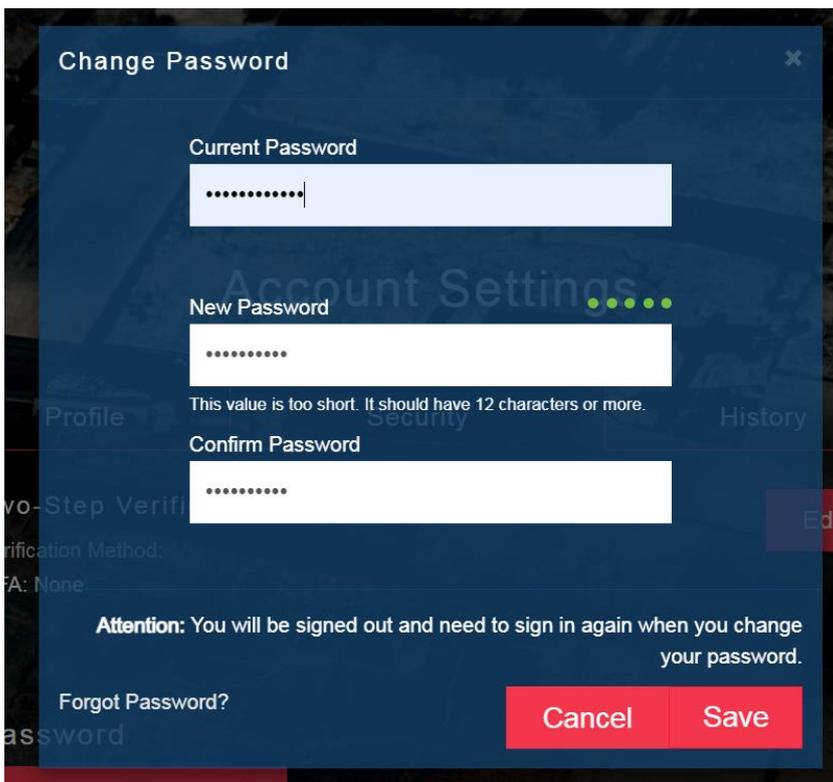
2. On the Account Settings page, click the Security tab. You might be asked to verify your existing password. If yes, enter the existing password and you will be directed to Security tab.



3. Click **CHANGE PASSWORD**.



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



5. Once saved, you should have received an email from noreply@tradingtechnologies.com 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

To: Himani Mody

 If 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.



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>

