



# LMEsourcev4 Data Distributor On-Boarding Guide

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# 1 Document Overview

## 1.1 Purpose

This document aims to provide Data Distributors wishing to complete conformance testing and gain production access for market data on LMEsource, with the appropriate information on the services available.

# 2 LMEsource Overview

LMEsource is the LME's real-time and multicast market data platform. It provides the market with a high through put and low-latency market data feed in binary message format.

# 3 Process Overview

An overview of the steps required to connect directly to the market data feed can be found below:

1. Initial Requirements
2. Document Review
3. Connectivity
4. Testing
5. Go-live.

The data distributor will need to hold an existing LME Market Data Licence or have formally submitted an application and received acknowledgement from the LME to proceed with LMEsource testing.

# 4 Connectivity Options

The LME has two available options for connectivity – LMEnet and the LME Community Data Centre (CDC) defined below.

## 4.1 LMEnet

LMEnet is a dedicated network for LME systems that gives participants a fast, reliable and secure connection to the LME's electronic systems, including market data and LMEclear.

LMEnet is used for connectivity to the Exchange's systems, and can be ordered by any participant that has received prior approval by the LME and has signed the Connectivity Agreement, which is provided by the Technical Account Management team (TAM@lme.com).

## 4.2 LME Community Data Centre

Connectivity to the LME can also be obtained via two community data centres (CDC), Equinix and Interxion, providing high speed access to the LMEselect trading platform and the LMEsource market data platform. Across a low latency fibre network with a high speed link, this solution provides the fastest possible access to both LMEselect and LMEsource.



## 4.3 Connectivity

Information about connecting to both LMEnet and CDC can be accessed via the LME Systems Connectivity Guide.

# 5 Configuration and Testing

## 5.1 Build

To support building to LMEsource the following materials should be referenced (see section 7 for the location of materials):

### ➤ [01] LMEsource Client Interface Specification

This document specifies the LMEsource interface that feed-handlers will need to be developed against. It provides a description of the system, message formats for electronic and non-electronic venues, recovery mechanisms and order book management.

### ➤ [02] LMEsource Developer Guide

The purpose of this document is to answer questions that developers may have after reading the LMEsource client interface specification. It provides guidelines and possible approaches in handling LMEsource messages under various scenarios.

### ➤ [03] LME Systems Connectivity Guide

This document aims to provide network configuration information and guidance to assist participants in setting up their networks for making connection to LMEsource in the Member/Data distributor Test (MTA/MTB) and Production environments. LMEsource connectivity will be available via LMEnet and the LME Community Data Centre (CDC).

Participants should ensure that they have sufficient circuit capacity (bandwidth) to receive all their required services in parallel, including Production and Test. Participants should contact the LME TAM team ([tam@lme.com](mailto:tam@lme.com)) for bandwidth or connectivity requirements for accessing LMEsource in test and production environments.

## 5.2 On-Boarding Tools

On-Boarding tools are provided to direct connection participants in order to facilitate the development, enhancement and testing of feed-handlers which receive and process data from LMEsource. The On-Boarding tools will be available to direct connection participants to install and operate at their own site and consist of a User Guide, RTS Simulator and Canned Data.

➤ Please refer to [04] On-Boarding Tool User Guide in section 7.

## 5.3 Application Conformance

Before Production access is granted, participant applications must pass a conformance test, which is a self-certification process. Participants will be provided with conformance test procedures that will verify if feed-handlers can correctly interpret the LMEsource messages and technical features. Test



cases should be carried out using the On-Boarding Tools and specified canned data set referenced in section 5.2.

- Please refer to **[05] Conformance Test Document** in section 7.

## 5.4 Test Environment

The Member/Data distributor Test A and B environments (MTA/MTB) provide open test capabilities. They cater for testing against the current release of the system and, when required, new versions (Next Release) of the system. It allows participants to end-to-end test their order management and/or market data systems.

### 5.4.1 Access Conditions

Participants wishing to use the LMEsource test environment will need either LMEnet or CDC connections and must submit requests for access via email to [LMEmarketdataops@lme.com](mailto:LMEmarketdataops@lme.com) and include the following information:

- Name of user
- RTS user required (Yes / No). If yes, provide IP Address from which user will connect to RTS server
- Connectivity details: Own (cross-connect / LMEnet lines) or Connectivity provider name

Only a single feed (either A or B feed) is available over each connection with the exception of CDC access to Member Test which allows both A and B to be accessed over a single cross-connect.

### 5.4.2 Availability and Support

System	Hours of Operation	Hours of Support	Contact
LMEsource	00:30 – 20:55	00:00 – 07:30 09:00 – 18:00	<a href="mailto:tradingoperations@lme.com">tradingoperations@lme.com</a> <a href="mailto:LMEmarketdataops@lme.com">LMEmarketdataops@lme.com</a>

For the avoidance of doubt, queries/issues raised outside of the Hours of Support detailed above, will only be addressed during the Hours of Support.

## 6 Production Access

Production access will only be granted once all licensing is complete, conformance has been passed, and the relevant form has been returned.

To access LMEsource in Production, participants will need either LMEnet or CDC access and must submit an access form via email to: [LMEmarketdataops@lme.com](mailto:LMEmarketdataops@lme.com)

- Please refer to the **[06] LMEsource Access Form** in section 7.



Participants will then be enabled to access services at the network level and be provided with a User ID for access to the Retransmission Service (RTS).

Participants should ensure that they have sufficient circuit capacity (bandwidth) to receive all their required services in parallel, including Production and Test.

## 6.1 Availability and Support

System	Hours of Operation	Hours of Support	Contact
LMEsource	00:30 – 20:55	00:00 – 07:30 09:00 – 18:00	<a href="mailto:tradingoperations@lme.com">tradingoperations@lme.com</a> <a href="mailto:LMEmarketdataops@lme.com">LMEmarketdataops@lme.com</a>

For the avoidance of doubt, queries/issues raised outside of the Hours of Support detailed above will only be addressed during the Hours of Support.

## 7 Guides and Documents

All supporting documentation can be found at the following locations:

- **[01] LMEsource Client Interface Specification:**
  - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>
- **[02] LMEsource Developer Guide:**
  - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>
- **[03] LME Systems Connectivity Guide:**
  - <https://www.lme.com/Trading/Systems/documentation-and-specifications>
- **[04] LMEsource On-Boarding Tools User Guide:**
  - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>
- **[05] Conformance Test Document:**
  - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>
- **[06] LMEsource Access Form**
  - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>

