LME

An HKEX Company

LMEsource
Member On-boarding Guide

Contents

1 Document Overview

1.1 Purpose

This document aims to provide Members, Clients of Members and independent software vendors (ISVs) wishing to complete conformance testing and gain production access for market data on LMEsource, with the appropriate information on the services available.

1.2 Scope

Systems in scope of this document are:

- LMEsource.

2 LMEsource Overview

LMEsource is LME's multicast market data platform that provides market data represented in an efficient binary message format. LMEsource is based on the HKEx OMD platform and is designed for high throughput and low latency distribution of market data that is fair and consistent for all LME trading and market data participants.

Please refer to the following link for more detailed information:
https://www.lme.com/en-GB/Trading/Systems/LMEsource

3 LMEsource Configuration & Testing

3.1 Build

To support building to LMEsource the following materials should be referenced (see section 5 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, recovery mechanisms and aggregate order book management.

➢ **[02] LMEsource Developer Guide**

The purpose of this document is to answer questions that developers may have after reading the LMEsource 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 Test 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) for bandwidth or connectivity requirements for accessing LMEsource in test and production environments.

3.2   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, Multicast Injector, XDP Dump and Canned Data.

➢ Please refer to **[04] On-Boarding Tool User Guide**

3.3   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 an Answer Book of expected results for a number of test cases 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 Tool and specified canned data set referenced in section 3.2.

➢ Please refer to **[05] Conformance Test Procedures**

3.4   Test Environment

The Member Test A and B environments 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.

3.4.1   Access Conditions

Participants wishing to use the LMEsource test environment will need either LMEnet or CDC connections and must submit requests for user access via email to membertest@lme.com and include the following information:

a) Name of user
b) RTS user required (Yes / No). If yes, provide IP Address from which user will connect to RTS server
c) 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.

3.4.2   Availability and Support

System	Hours of Operation	Hours of Support	Contact
LMEsource	00:30 – 20:55	01:00 – 20:00	tradingoperations@lme.com

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.

4 Production Access

Production access will only be granted once 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 a new access form via email to: <u>tradingoperations@lme.com</u>

➤ Please refer to the **[06] LMEsource Access Form - Member**

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.

4.1.1 Availability and Support

System	Hours of Operation	Hours of Support	Contact
LMEsource	00:30 – 20:55	01:00 – 20:00	tradingoperations@lme.com

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.

5 Client Sponsored Access

5.1 Test Access

To access LMEsource in test, clients should follow the action points in section 3.4 and, in addition to the requested information, also confirm the name of the sponsoring Member.

5.2 Production Access

To access LMEsource in Production, clients should review section 4 and submit a sponsored access new user form via email to: <u>tradingoperations@lme.com</u>

➤ Please refer to the **[07] LMEsource Access Form - Market Data Client**

6 Guides and Documents

All supporting documentation can be found at the following locations:

➤ **[01] LMEsource Interface Specification:**

- <u>https://www.lme.com/en-GB/Trading/Systems/LMEsource</u>

➤ **[02] LMEsource Developer Guidelines:**

- <u>https://www.lme.com/en-GB/Trading/Systems/LMEsource</u>

- ➢ **[03] LME Systems Connectivity Guide:**

  - https://www.lme.com/Trading/Systems/documentation-and-specifications

- ➢ **[04] On-Boarding Tool User Guide:**

  - https://www.lme.com/Trading/Systems/documentation-and-specifications

- ➢ **[05] Conformance Test Procedures:**

  - https://www.lme.com/Trading/Systems/documentation-and-specifications

- ➢ **[06] LMEsource Access Form - Member**

  - https://www.lme.com/en-GB/Trading/Systems/LMEsource

- ➢ **[07] LMEsource Access Form - Market Data Client**

  - https://www.lme.com/en-GB/Trading/Systems/LMEsource