



Market Data Vendor Onboarding Guide

LMESource v1.0

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Contents

1 Document Overview	3
1.1 Purpose	3
1.2 Scope	3
2 LMEsource Overview	3
3 Process Overview	3
4 Configuration and Testing	3
4.1 Build.....	3
4.2 On-Boarding Tools	4
4.3 Application Conformance	4
4.4 Test Environment	4
4.4.1 Access Conditions	4
4.4.2 Availability and Support.....	5
5 Production Access	5
6.1 Availability and Support.....	5
6 Guides and Documents	6



1 Document Overview

1.1 Purpose

This document aims to provide Vendors with the appropriate information on the testing services available for Phase 1 of LMEsource (LMEselect data only), prior to completion of conformance testing and production access to market data on LMEsource.

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 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.

If you have an existing connection to LMEselect or LMEselectMD, additional connectivity via LMEnet will not be required. The vendor 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 Configuration and Testing

4.1 Build

To support building to LMEsource the following materials should be referenced (see section 6 for the location of materials):

➤ [01] LMEsource 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 Guidelines

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/Vendor 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.

4.2 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 for both LME and LMEprecious.

- Please refer to [04] On-Boarding Tool User Guide in section 6.

4.3 Application Conformance

Before Production access is granted, it is recommended that participants undertake 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 4.2.

- Please refer to [05] Conformance Test Procedures in section 6.

4.4 Test Environment

The Member/Vendor 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.

4.4.1 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 and include the following information:

- a) Name of user
- b) IP address

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.



Information about connecting to both LMEnet and CDC can be accessed via the Connectivity Guide, found here: <https://www.lme.com/Trading/Systems>.

4.4.2 Availability and Support

System	Hours of Operation	Hours of Support	System Availability Support	Contact
LMEsource	00:30 – 20:55	09:00 – 18:00	01:00 – 09:00	LMEmarketdataops@lme.com

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

5 Production Access

Production access will only be granted once all licensing is complete, and the relevant form has been returned. It is also recommended that the participants undertake a conformance test.

To access LMEsource in Production, participants will need either LMEnet or CDC access and must submit a new user access form via email to: LMEmarketdataops@lme.com

➤ Please refer to the **[06] LMEsource New User Access Form** in section 6.

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).

5.1 Availability and Support

System	Hours of Operation	Hours of Support	System Availability Support	Contact
LMEsource	00:30 – 20:55	09:00 – 18:00	01:00 – 09:00	LMEmarketdataops@lme.com

For the avoidance of doubt, only queries/issues regarding System Availability will be addressed during the extended support hours of 01:00-09:00.



6 Guides and Documents

All supporting documentation can be found at the following locations:

- **[01] LMEsource Interface Specification:**
 - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>
- **[02] LMEsource Developer Guidelines:**
 - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>
- **[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 New User Access Form**
 - <https://www.lme.com/en-GB/Trading/Systems/LMEsource>

