



LMEselect v10 Conformance User Guide

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1 Document Overview

1.1 Introduction

Members, Clients and ISVs (Participants) who connect their software applications to the LMEselect v10 (LME's new trading platform) API for FIX/Binary Order Entry, Risk Management or Drop Copy services are required to complete conformance and certify their operational readiness prior to deployment to the production system.

The conformance application being used for LMEselect v10 is called "Conductor".

This document provides the framework for Certification and access to the defined test cases, but Participants should also identify any additional assurances that they require as part of their own preparation for go-live. Participants must be able to execute all relevant test scenarios via their FIX/Binary API interface. Any changes to that API must be tested in full before being deployed to the production system.

1.2 Scope

The system in scope of this document is LMEselect v10.

1.3 Document Owner

The Trading Operations department is the owner of this document.

1.4 Intended Audience

The content of this document is appropriate for new and existing Participants who wish to access LMEselect v10 via an API. It will involve aspects on how to successfully apply for conformance testing, complete the various stages and what to expect post completion.

Any questions should be directed to the LME's Trading Operations team at TradingOperations@lme.com or +44 (0)20 7113 8200.

2 Conformance Requirement

2.1 LME System Updates

Prior to any deployment or update of LMEselect platform, the LME and its Participants shall engage in testing of the system. The LME may issue guidelines from time to time concerning such testing, and Participants shall comply with such guidelines.

2.2 Participant Systems

Participants must undertake conformance testing prior to the deployment or a substantial update of (a) LMEselect, or (b) the Participant's trading, trading algorithm or trading strategy or (c) prior to a new onboarding member going live. The conformance testing shall ensure that the basic functioning of the Participant's trading system, algorithm and strategy complies with the LME's conditions set out in the LME Rules and in this policy. The conformance testing shall verify the functioning of the following:

- a. the ability of the system or algorithm to interact as expected with the LME's matching logic and the adequate processing of the data flows from and to the LME;
- b. the basic functionalities such as submission, modification or cancellation of an order or an indication of interest, static and market data downloads and all business data flows; and
- c. the connectivity, including the cancel on disconnect command, market data feed loss and throttles, and the recovery, including the intra-day resumption of trading and the handling of suspended instruments or non-updated market data.

3 Certification Process

The certification process for Participants is as follows:

- Participants are required to review, amend and validate any changes to their systems and procedures to interface with the order routing service.

Participants are advised to download key reference documents of LMEselect v10 from the LME website (<https://www.lme.com/en/Trading/Systems/LMEselect>) to assist them with their preparations, e.g. Order Entry Gateway FIX Specification.

- Participants must execute the test cases according to their business model as well as any additional tests that are required as part of their own assurances.
- Participants should contact LME's Trading Operations team at tradingoperations@lme.com to acquire the necessary access credentials on the certification testing environment.
- LME has the ability to monitor the certification progress for each Participant through the certification portal. Once the required setup is ready, Participants can begin the certification process at their own pace, within the allowable period set by LME.

4 Conductor Overview

The conformance application being used by LMEselect v10 production system is called "Conductor". Conductor is accessible on two levels, from the web portal and from the Service Connector. The web portal allows conformance testers to track their progress and to trigger specific conformance tests, in addition, it allows the LME administrators to create and amend Participants profiles. The Service Connector is where the actual conformance testing takes place and where the API (Application Programming Interface) is subject to the pre-defined tests created in Conductor.

4.1 LMEselect Test Suites

For LMEselect v10, there are seven test suites to replicate the 3 types of access, which are as follows:

- FIX Order Entry – (Test Suite for FIX Order Entry access)
- Binary Order Entry – (Test Suite for Binary Order Entry access)
- FIX Drop Copy – (Test Suite for FIX Drop Copy access)
- FIX Risk Management – (Test Suite for FIX PTRM access)
- FIX Order Entry Auto Cross – (Test Suite for Auto Cross functionality)
- FIX Drop Copy Auto Cross – (Test Suite for Auto Cross functionality)

- Binary Order Entry Auto Cross – (Test Suite for Auto Cross functionality)

4.2 Tests with LME Intervention

Most of the test cases defined for each service do not require LME's intervention to complete. With the new Conductor certification portal, message responses are automated and results are generated instantly. However, there are test cases (e.g. order cancellation) in which LME involvement is required.

For test cases requiring LME assistance, please contact LME's Trading Operations team at tradingoperations@lme.com or +44 (0)20 7113 8200.

Please refer to section 9 on test cases requiring LME's interventions.

Order cancellation request:

In order for LME to process faster, please provide as much information as possible when sending the request, ideally with the following:

- Order ID
- Instrument
- Order Qty
- Side
- Order Price

5 Connecting to Conductor

5.1 User Accounts

Participants should contact LME's Trading Operations team at tradingoperations@lme.com to acquire the necessary access credentials for the certification testing environment.

Please provide the following details.

1. Full company name the Member/Client/ISV
2. Supporting Member(s) (if you are a Client or ISV)
3. Service Required (choose one or multiple from the following list)
 - a. Binary Order Entry
 - b. FIX Order Entry
 - c. FIX Drop Copy
 - d. FIX Risk Management
 - e. FIX Order Entry Auto Cross
 - f. FIX Drop Copy Auto Cross
 - g. Binary Order Entry Auto Cross

LME Trading Operations team will return the following information after review.

- Conductor web portal access details
 - User ID
 - Password (this can be updated after initial login in the user profile area)
- Conformance session credentials for each service
 - SenderCompID

- Password

5.2 Connection Parameters for your FIX Client

Host and Port numbers used to access the Conductor services are as follow:

Service	Host	Port number	Target Comp ID
FIX OE / AutoCross	conform.LMEselect.mtb.lmexgw.com	35001	LMEMTB
FIX RM	conform.LMEselect.mtb.lmexgw.com	35002	RMLMEMTB
FIX DC / AutoCross	conform.LMEselect.mtb.lmexgw.com	35003	DCLMEMTB
Binary / AutoCross	conform.LMEselect.mtb.lmexgw.com	35004-35099 (*)	

(*) Upon session creation, a unique port will be provided to each Participant.

5.3 Accessing Conductor Web Portal

The Conductor Web Portal can be accessed via following link:

<https://conform.lmeselect.mtb.lmexgw.com>

5.4 Prerequisite

Before you can start the certification process, the following are required to be set up by LME's Trading Operations team.

Client – Namely the account to be used by your company. Only one single client is required for each firm.

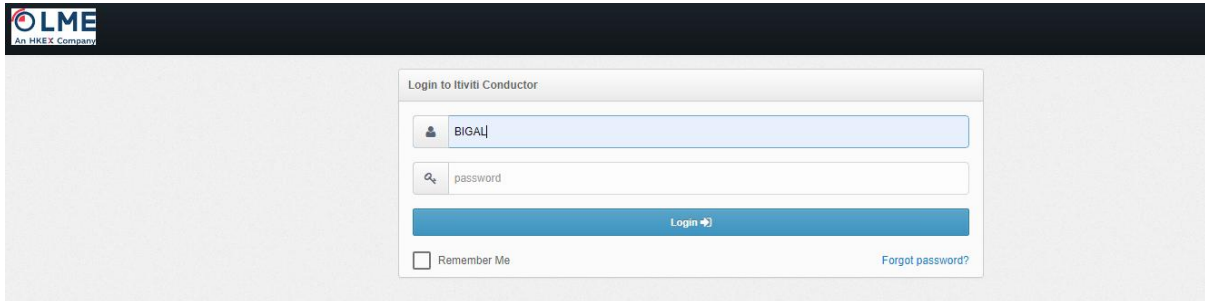
User – The actual user who will be performing the certification. For each member, there can be more than one user assigned. Please note that all users will be sharing the same certification progress, i.e. the certification progress lies on client level.

Services – Seven types of services can be assigned to a member, depends on business models. These services are Binary Order Entry/Auto Cross, FIX Order Entry/Auto Cross, FIX Drop Copy/Auto Cross and FIX Risk Management. For further details please refer to their documentations listed in the Appendix.

Drop Copy Auto Cross – For some test cases, it is required to have two CompIDs from different firms to facilitate counter side order, please reach out to LME Trading Operations for assistance.

6 Getting Started

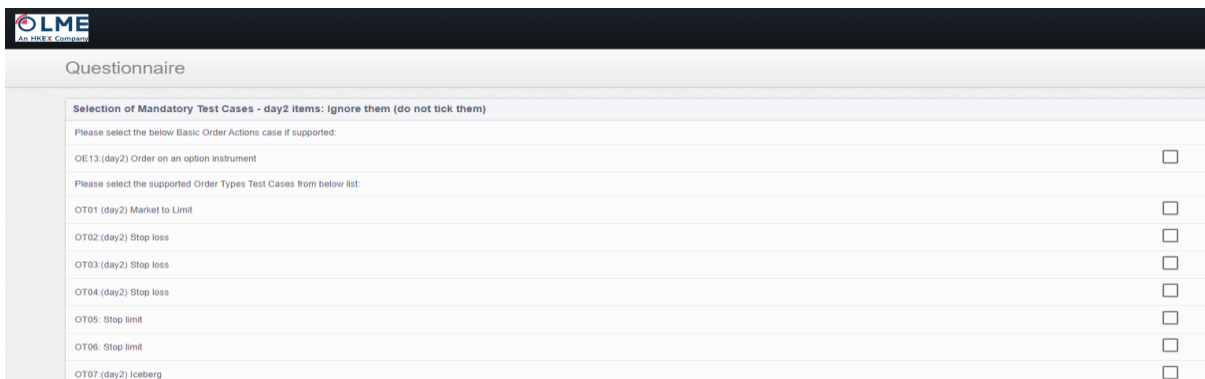
Login to the Conductor portal <https://conform.lmeselect.mtb.lmexgw.com/> using the credentials provided.



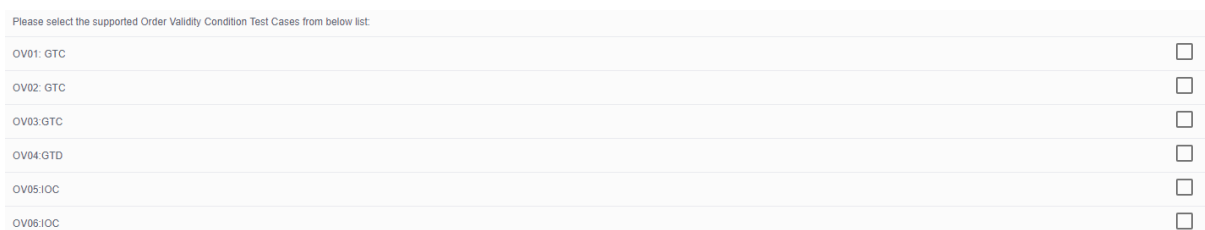
Upon initial login, user will be prompted to complete the Questionnaire. The test cases required will be based on your answers to the questionnaire. The questionnaire is only required for the very first logged in user, it is not required for subsequent users.

When the questionnaire is complete, the user will be directed to the dashboard which shows the certification process for each service.

Note: Do not tick any lines marked as “(day2)”, they are currently out of scope.



For test cases that are not supported by your system, do not tick them.



If you are an Individual Clearing Member (ICM), please tick ‘GCM’ in the questionnaire.

Questionnaire

Selection of Member Type

Please select the member type from below list:

GCM	<input type="checkbox"/>
NCM	<input type="checkbox"/>

[Submit Answers](#)

On the dashboard, Participants can see the services assigned to them and the status of each service. To pass the certification, Participants are expected to complete all the assigned services at 100%, which will be reflected by the green Progress bar. The full green bar will indicate the certification of service is completed.

YIGAL
YIG GCM AL

Certification Progress [Download Report](#)

Service	Next Step	Progress	Last Activity
Binary	Begin Certifying	<div style="width: 0%; background-color: #ccc;"></div>	(No Activity)
Drop-Copy	Continue Certifying <input checked="" type="checkbox"/> Complete Certification	<div style="width: 100%; background-color: #28a745;"></div>	DCOE08_NOS_ACK_FF_UNSQLCXL passed for service [DC] and client [YIG] by YIGAL
Order-Entry	Continue Certifying	<div style="width: 100%; background-color: #28a745;"></div>	KL01_NOS_ACK_UNSQLCXL passed for service [OE] and client [YIG] by YIGAL
Risk-Management	Continue Certifying	<div style="width: 100%; background-color: #28a745;"></div>	AT06_NewOrder_PartyRiskLimitsReport failed for service [PTRM] and client [YIG] by YIGAL

Interfaces and Sessions

Services	Interface	Client	Specs	SenderComplID	TargetComplID	Host	Port	Hub Mode Expression
Binary	OE-BIN-GW	YIG	LMEBinary	VeriFIX	CONDUCTOR	10.139.36.100	30999	OnBehalfOfComplID = "YIGBBT001" or OnBehalfOfComplID = "YCOFBCONT"
Drop-Copy	DC-FIX-GW	YIG	LMEDropCopy5.0SP2	YIGBDC001	DCLMEMTB	10.139.36.100	35003	N/A
Order-Entry	OE-FIX-GW	YIG	LMEOrderEntry5.0SP2	YIGBFT003	LMEMTB	10.139.36.100	35001	N/A
Risk-Management	RM-FIX-GW	YIG	LMERiskManagement5.0SP2	YIGBRM001	RMLMEMTB	10.139.36.100	35002	N/A

Click to begin certifications

The progress bar becomes green as you complete each test case, when the full bar becomes green, the certification for the service is complete

Click here to download your certification progress

After clicking the “Begin Certifying” button from one of the services, the user will be directed to that service page. Complete the application details and click “Run Test” from one of the test cases to begin.

Itiviti Conductor - Order-Entry Certification
Certification for Client BIGTEST

Progress: [Reset](#)

[Back to User page](#)

Interfaces and Sessions

Interface	Client	Specs	SenderComplID	TargetComplID	Host	Port	Hub Mode Expression
OE-FIX-GW	BIGTEST	LMEOrderEntry5.0SP2	BIGOE1	LME	10.138.48.170	30994	N/A

[Enter Application Details](#) Please provide the name and version of the application you're using to certify

Showing: All Test Cases

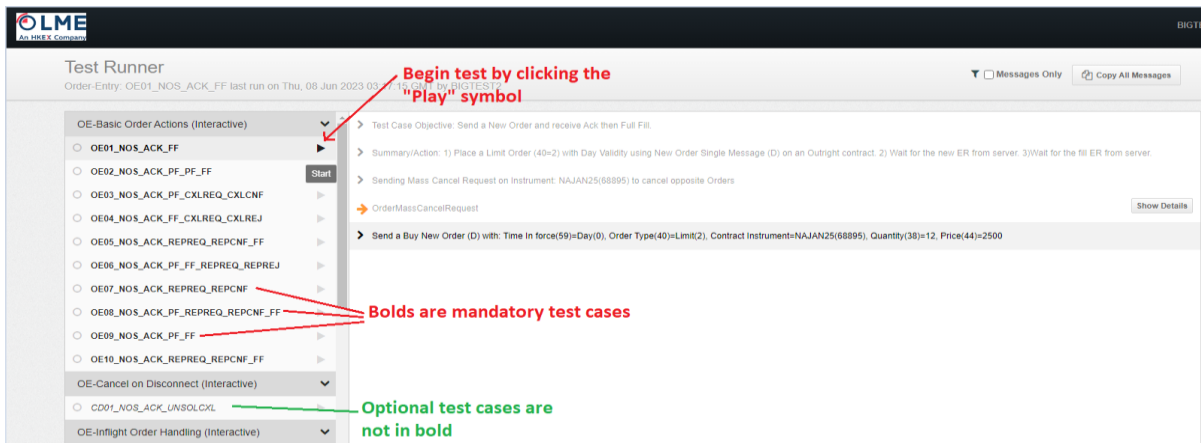
Test Suite	Test Case	Last Run	Required	Result
OE-Basic Order Actions	OE01_NOS_ACK_FF Run Test	(Never)	Required	⊕ untested
OE-Basic Order Actions	OE02_NOS_ACK_FF_FF Run Test	(Never)	Required	⊕ untested
OE-Basic Order Actions	OE03_NOS_ACK_FF_CXLREQ_CXLCNF Run Test	(Never)	Required	⊕ untested
OE-Basic Order Actions	OE04_NOS_ACK_FF_CXLREQ_CXLREJ Run Test	(Never)	Required	⊕ untested

Certification progress can be reset by clicking this button

Click to enter your application and version details

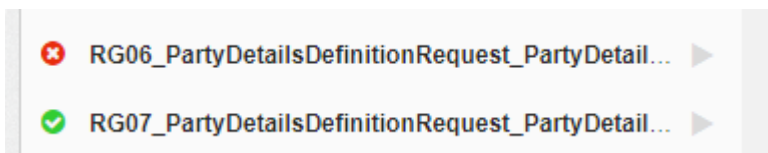
Begin certification process by clicking Run Test from any test cases, it will prompt you to the test page

Test cases will be listed on the left panel, start by clicking the “play” symbol button. Follow the instructions on the right panel and perform the test case.

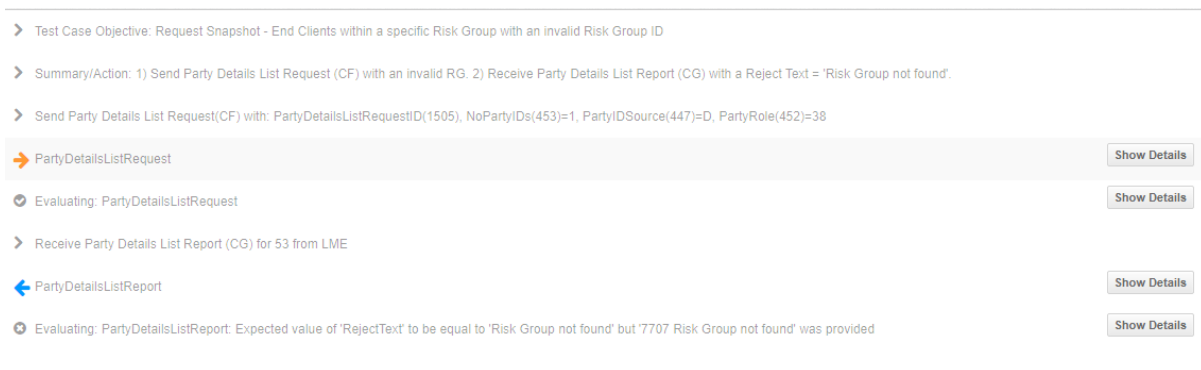


Users must ensure that they are running both the Conductor web portal dashboard and their application in parallel, and their application must be connecting via the API through the user accounts (SenderCompID and password) provided by the LME's Trading Operations team.

The red indicates the test case is failed, while green is passed. In both scenarios user can re-test by clicking the "play" symbol again.



If a test case has failed, information on the failure reason will be provided in the right panel. More details can be found by clicking the "Show Details" button.



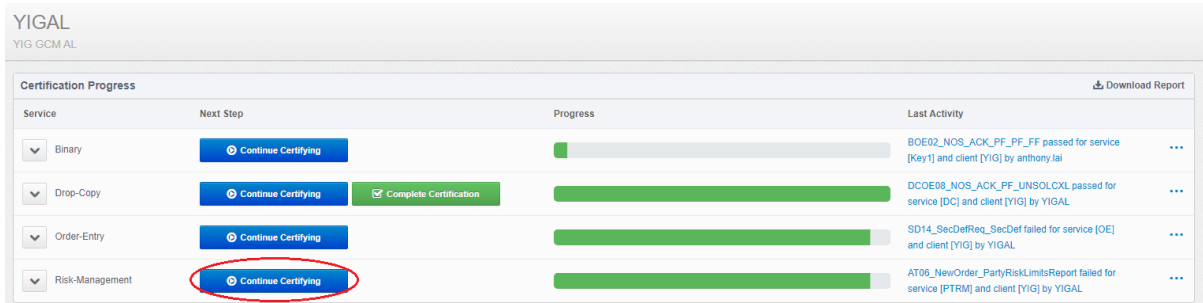
Notes:

In general, most test cases are independent of each other, meaning that they can be executed in any order. However, some test cases are expected to be executed in a respective order. Please refer to the instruction messages as you test.

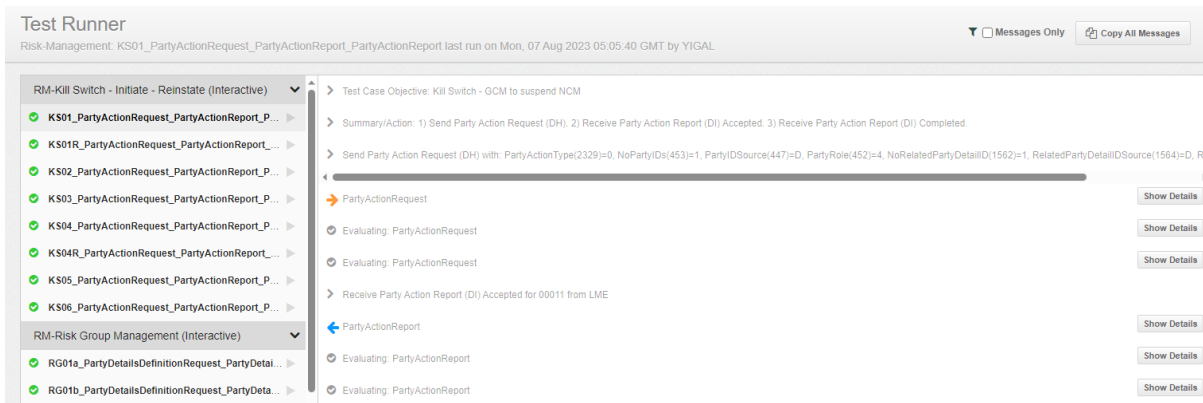
Depending on members' type (GCM, NCM, or ICM) some test cases in the list may not be applicable. In that case unbolded test cases are not mandatory to carry out. Please refer to section 9 for test cases applicable for each member type.

It is not necessary to finish all test cases in one go, progress will be saved so to allow the certification process to be completed over multiple days.

When you login Conductor again, simply click the “Continue Certifying” button on the service you wish to resume.



Then click on “Re-Run Test” from any of the test cases, Conductor will bring you back to the Test Runner menu to continue.



7 Conformance Question

Pursuant to the regulatory requirements stated in MiFID II, the conformance testing shall verify the functioning of the ability of the system or algorithm to interact as expected with the LME trading venue’s matching logic and the adequate processing of the data flows from and to the LME trading venue. At the end of each conformance service, please answer the following question which is designed as a test case.

Question: Was there anything about the system or algorithm interaction with the trading venue’s matching logic and processing of data flows that was not as expected? Please specify if any.

> Please answer following Question:

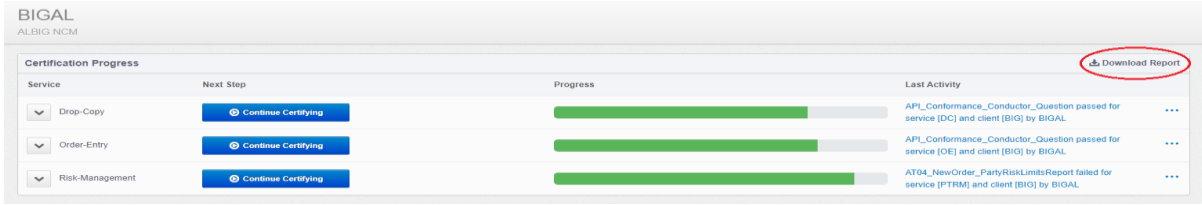
> Question: Was there anything about the system or algorithm interaction with the trading venue’s matching logic and processing of data flows that was not as expected? Please specify if any.

Should there be any unexpected events that occur during the conformance process and raised in the question, the LME has full discretion to treat the conformance process as failed even though Participants have completed and passed all the test cases. In such case the LME would follow up and investigate the unexpected events.

8 Conformance Completion

Upon completion, a report summarising the progress can be download from the dashboard. The report can be downloaded at any time as desired during certification progress.

Simply click the 'Download Report' at the top right corner in the Certification Progress, a PDF report will be generated and downloaded.



Service: Order-Entry

Test Suite Name	Test Cases	User	Last Run	Result
OE-Basic Order Actions	OE01_NOS_ACK_FF	BIGAL	Thu Jun 22 02:18:34 GMT 2023	PASSED
OE-Basic Order Actions	OE02_NOS_ACK_PF_FF_FF	BIGAL	Thu Jun 22 02:19:38 GMT 2023	PASSED
OE-Basic Order Actions	OE03_NOS_ACK_PF_CXLREQ_CXL CNF	BIGAL	Thu Jun 22 02:22:28 GMT 2023	PASSED
OE-Basic Order Actions	OE04_NOS_ACK_FF_CXLREQ_CXL REJ	BIGAL	Thu Jun 22 02:23:43 GMT 2023	PASSED
OE-Basic Order Actions	OE05_NOS_ACK_REPREQ_REPCN F_FF	BIGAL	Thu Jun 22 02:27:38 GMT 2023	FAILED
OE-Basic Order Actions	OE06_NOS_ACK_PF_FF_REPREQ_ REPREJ	BIGAL	Thu Jun 22 02:28:57 GMT 2023	PASSED
OE-Basic Order Actions	OE07_NOS_ACK_REPREQ_REPCN F	BIGAL	Thu Jun 22 02:35:18 GMT 2023	FAILED
OE-Basic Order Actions	OE08_NOS_ACK_PF_REPREQ_REP CNF_FF	BIGAL	Thu Jun 22 02:39:00 GMT 2023	FAILED
OE-Basic Order Actions	OE09_NOS_ACK_PF_FF	BIGAL	Thu Jun 22 02:42:38 GMT 2023	PASSED
OE-Basic Order Actions	OE10_NOS_ACK_REPREQ_REPCN F_FF	BIGAL	Thu Jun 22 02:46:45 GMT 2023	FAILED
OE-Cancel on Disconnect	CD01_NOS_ACK_UNSOLCXL	BIGAL	Thu Jun 22 02:48:25 GMT 2023	PASSED
OE-Inflight Order Handling	IF01_NOS_CXLREQ_ACK_CXLCNF	BIGAL	Thu Jun 22 03:32:29 GMT 2023	PASSED
OE-Inflight Order Handling	IF02_NOS_REPREQ_ACK_REPCNF	BIGAL	Thu Jun 22 03:42:35 GMT 2023	PASSED
OE-Inflight Order Handling	IF03_NOS_REPREQ_CXLREQ_ACK _REPCNF_CXLCNF	BIGAL	Thu Jun 22 03:38:10 GMT 2023	PASSED
OE-Kill Switch	KL01_NOS_ACK_UNSOLCXL	BIGAL	Thu Jun 22 04:09:02 GMT 2023	PASSED
OE-Message Throttling	TH01_NOS_ACK_NOS_BMR	BIGAL	Thu Jun 22 04:51:19 GMT 2023	PASSED

9 Test Cases

The self-certification test cases are to confirm that Participants can successfully execute current and expected order routing scenarios, and process market data and drop copy messages. Please complete all relevant test cases, omit those that are not applicable to your current business model (only bolded ones are required). When executing the test cases, all the messages will be recorded in Conductor for review if needed. Within Conductor, Binary Order Entry, FIX Order Entry, Drop Copy, Auto Cross and Risk Management certifications are separated for easy managing.

9.1 FIX Order Entry

Basic Order Actions		Require LME Intervention	Member Necessity
OE01	Day Order, Full Fill		GCM/ICM/NCM
OE02	Day Order, Partial Fill, Partial Fill, Full Fill		GCM/ICM/NCM
OE03	Day Order, Partial Fill, Cancel		GCM/ICM/NCM
OE04	Day Order, Full Fill, Cancel, Cancel Reject		GCM/ICM/NCM
OE05	Day Order, Replace Qty, Replace Accepted, Full Fill		GCM/ICM/NCM
OE06	Day Order, Partial Fill, Full Fill, Replace Qty, Replace Rejected		GCM/ICM/NCM
OE07	Day Order, Replace Price, Replace Accepted		GCM/ICM/NCM
OE08	Day Order, Partial Fill, Replace Price, Replace Accepted, Full Fill		GCM/ICM/NCM
OE09	Carry Order, Partial Fill, Full Fill		GCM/ICM/NCM
OE10	Carry Order, Replace Price, Replace Accepted, Full Fill		GCM/ICM/NCM
Cancel on Disconnect			
CD01	Cancel on Connection Loss		GCM/ICM/NCM
Inflight Order Handling			
IF01	Inflight Cancellation: New Order, Cancel		GCM/ICM/NCM
IF02	Inflight Amendment: New Order, Replace Qty		GCM/ICM/NCM
IF03	Inflight Amendment & Cancellation: New Order, Replace Qty, Cancel		GCM/ICM/NCM
Kill Switch			
KL01	Kill Switch	Y	GCM/ICM/NCM
Message Throttling			
TH01	Message Throttle		GCM/ICM/NCM
News			
NS01	News – market message	Y	GCM/ICM/NCM
Order Cancellation by Exchange			
OC01	Order Cancellation by Exchange	Y	GCM/ICM/NCM
Order Mass Cancellation			
MC01	For a FIX Comp ID		GCM/ICM/NCM
MC02	For a tradable instrument		GCM/ICM/NCM
MC03	For a specified contract		GCM/ICM/NCM
MC04	For an end client		GCM/ICM/NCM

MC05	for a specific contract and side of the market		GCM/ICM/NCM
MC06	Reject		GCM/ICM/NCM
Order Types			
OT05	Stop Limit, Triggered, Fill		GCM/ICM/NCM
OT06	Stop Limit (rejected)		GCM/ICM/NCM
OT08	Iceberg (Rejected)		GCM/ICM/NCM
OT10	Post Only (Rejected)		GCM/ICM/NCM
Order Validity Conditions			
OV01	GTC – New, Partial Fill, Cancel		GCM/ICM/NCM
OV02	GTC – New, Done for day		GCM/ICM/NCM
OV03	GTC – Restate the next day		GCM/ICM/NCM
OV04	GTD – New, Partial Fill, Cancel		GCM/ICM/NCM
OV05	IOC – New, Partial Fill, Cancel		GCM/ICM/NCM
OV06	IOC – New, Cancel		GCM/ICM/NCM
Recovery			
RC01	Trade Halt, New Order, Rejected, Lift Trade Halt		GCM/ICM/NCM
Risk Limits			
RK01	Member Risk Limit – Per Order Quantity		GCM/ICM/NCM
RK02	Member Risk Limit – Per Order Notional		GCM/ICM/NCM
Security Definition Request			
SD01	Carry		GCM/ICM/NCM
SD02	Carry (Reject)		GCM/ICM/NCM
SD03	Carry (Reject)		GCM/ICM/NCM
SD14	Create a SecDef Request and use it to place an order		GCM/ICM/NCM

9.2 FIX Drop Copy

Drop Copy (Active: Member DC actions)		Require LME Intervention	Member Necessity
DC00	Logon back and gap-fill		GCM/ICM/NCM
DC10	Resend Request (one)		GCM/ICM/NCM
DC11	Logout (initiated by Gateway)		GCM/ICM/NCM
DC12	Logon back and gap-fill		GCM/ICM/NCM
DC13	Resend Request (All after a message)		GCM/ICM/NCM
DC14	Resend Request (REJ)		GCM/ICM/NCM
DC15	Logout (initiated by Member)		GCM/ICM/NCM
Drop Copy (Passive) / Order Entry			
DCOE01	Day Order, Partial Fill, Full Fill		GCM/ICM/NCM
DCOE04	Day Order, Cancel		GCM/ICM/NCM
DCOE06	GTC Order, Done for Day		GCM/ICM/NCM
DCOE06b	Reconnection, Order Restate		GCM/ICM/NCM
DCOE08	Order Cancellation by Exchange	Y	GCM/ICM/NCM

9.3 FIX Risk Management

Note: Please execute the test cases in the Risk Group Management first, this allows to create the risk groups and clients in order to perform the other test cases

Kill Switch – Initiate / Reinstate		Require LME Intervention	Member Necessity
KS01	Kill Switch – GCM to suspend NCM		GCM
KS01R	Kill Switch – GCM Reinstate NCM		GCM
KS02	Kill Switch – GCM/NCM/ICM to halt trading on End Client		GCM/ICM/NCM
KS03	Kill Switch – Reinstate End Client.		GCM/ICM/NCM
KS04	Kill Switch – GCM to halt trading on themselves and their related entities.		GCM/ICM
KS04R	Kill Switch – GCM Reinstate for themselves and their related entities.		GCM/ICM
KS05	Kill Switch – GCM/NCM/ICM on Risk Group and and lower levels (End Clients)		GCM/ICM/NCM
KS06	Kill Switch – Reinstate a Risk Group and underlying End Client.		GCM/ICM/NCM
Risk Group Management			
RG01a	Set up a Risk Group		GCM/ICM/NCM
RG01b	Set up a 2 nd Risk Group		GCM/ICM/NCM
RG01c	Set up a 3 rd Risk Group		GCM/ICM/NCM
RG02a	Set up a new End Client – allocate to default risk group		GCM/ICM/NCM
RG02b	Set up a 2 nd new End Client – allocate to default risk group		GCM/ICM/NCM
RG02c	Set up a 3 rd new End Client – allocate to default risk group		GCM/ICM/NCM
RG03a	Move End Client – from default Risk Group to RG1		GCM/ICM/NCM
RG03b	Move 2 nd End Client – from default Risk Group to RG1		GCM/ICM/NCM
RG04	Move End Client – between two Risk Group		GCM/ICM/NCM
RG05	Remove an End Client from RG – Move to default risk group		GCM/ICM/NCM
RG06	Remove an End Client from the default Risk Group		GCM/ICM/NCM
RG07	Remove a Risk Group		GCM/ICM/NCM
RG08	Request Snapshot – all details		GCM/ICM/NCM
RG09	Request Snapshot – End Clients within a specific Risk Group		GCM/ICM/NCM
RG10	Request Snapshot – End Clients within a specific Risk Group		GCM/ICM/NCM
RG11	Request Snapshot – an End Client		GCM/ICM/NCM
Risk Limits and Utilisations Report			
RT01	Check risk limits set		GCM/ICM/NCM
RT02G	Check utilised credit and risk limits – for a GCM/ICM		GCM/ICM

RT02N	Check utilised credit and risk limits – for a NCM		NCM
RT03	Check utilised credit and risk limits – for a Risk Group		GCM/ICM/NCM
RT04G	Check utilised credit and risk limits – for an NCM		GCM
Risk Limits Management			
RL01	Modify Risk Limit for a Risk Group		GCM/ICM/NCM
RL02	GCM modify Risk Limit at Member Level		GCM/ICM
RL03	Modify Risk Limit at NCM Level		GCM/NCM
Threshold and Breaches Alerts			
AT01	Breach warning notification (Risk Group level)		GCM/ICM/NCM
AT02	Breach warning notification (NCM own Member limit)		NCM
AT03	Breach warning notification (GCM limit set on NCM)		GCM
AT04	Breach warning notification (GCM Member level)		GCM/ICM
AT04N	Breach warning notification (NCM Member level)		NCM
AT05	Breach notification (Risk Group)		GCM/ICM/NCM
AT06	Breach notification (GCM breaches Exchange limit)		GCM/ICM
AT06N	Breach notification (NCM breaches Exchange limit)		NCM

9.4 Binary Order Entry

Kill Switch – Initiate / Reinstate		Require LME Intervention	Member Necessity
BOE02	Day Order, Partial Fill, Partial Fill, Full Fill		GCM/ICM/NCM
BOE03	Day Order, Partial Fill, Cancel		GCM/ICM/NCM
BOE04	Day Order, Full Fill, Cancel, Cancel Reject		GCM/ICM/NCM
BOE08	Day Order, Partial Fill, Replace Price, Replace Accepted, Full Fill		GCM/ICM/NCM
BOE09	Carry Order, Partial Fill, Full Fill		GCM/ICM/NCM
BOE05	Day Order, Replace Qty, Replace Accepted, Full Fill		GCM/ICM/NCM
Cancel on Disconnect			
BCD01	Cancel on Connection Loss		GCM/ICM/NCM
Inflight Order Handling			
BIF01	(A.2) Inflight Cancellation		GCM/ICM/NCM
	- New Order,		GCM/ICM/NCM
	- Cancel		GCM/ICM/NCM
BIF02	(A.3) Inflight Amendment		GCM/ICM/NCM
	- New Order,		GCM/ICM/NCM
	- Replace Qty		GCM/ICM/NCM
Kill Switch			
BKL01	Kill Switch	Y	GCM/ICM/NCM
News			
BNS01	News – market message	Y	GCM/ICM/NCM
Order Cancellation by Exchange			
BOC01	Order Cancellation by Exchange	Y	GCM/ICM/NCM

Order Mass Cancellation			
BMC01	For a FIX Comp ID		GCM/ICM/NCM
BMC03	For a specified contract		GCM/ICM/NCM
BMC04	For an end client		GCM/ICM/NCM
Order Types			
BOT05	Stop Limit, Triggered, Fill		GCM/ICM/NCM
Order Validity Conditions (Interactive)			
BOV02	GTC – New, Done for day		GCM/ICM/NCM
BOV03	GTC – Restate the next day	Y	GCM/ICM/NCM
BOV05	IOC – New, Partial Fill, Cancel		GCM/ICM/NCM
Recovery (Interactive)			
BRC01	Trade Halt, New Order, Rejected, Lift Trade Halt		GCM/ICM/NCM
Risk Limits (Interactive)			
BRK01	Member Risk Limit – Per Order Quantity		GCM/ICM/NCM
BRK02	Member Risk Limit – Per Order Notional		GCM/ICM/NCM
Security Definition Request (Interactive)			
BSD01	Security Definition for a Carry Contract		GCM/ICM/NCM
BSD14	Security Definition Request and Send Order		GCM/ICM/NCM
Security Definition Request (Interactive)			
Reconnect	Reconnect_and_Reset_Member_Session		GCM/ICM/NCM

9.5 FIX Order Entry Auto Cross

Order Actions		Require LME Intervention	Member Necessity
AC01	Cross Order, Full Fill Sell, Full Fill Buy		GCM/ICM/NCM
AC02	Cross Order, Full Fill Buy, Cancel Sell		GCM/ICM/NCM
AC03	Cross Order, Partial Fill Buy, Partial Fill Sell, Full Fill Buy, Cancel Sell		GCM/ICM/NCM
AC04	Cross Order, Cancel Buy, Cancel Sell		GCM/ICM/NCM
AC05	Cross Order, Cancel Buy, Cancel Sell		GCM/ICM/NCM
AC06	Cross Order, Reject		GCM/ICM/NCM

9.6 FIX Drop Copy Auto Cross

Order Actions		Require LME Intervention	Member Necessity
DAC01	Cross Order, Full Fill Sell, Full Fill Buy		GCM/ICM/NCM
DAC02	Cross Order, Full Fill Buy, Cancel Sell		GCM/ICM/NCM
DAC03	Cross Order, Partial Fill Buy, Partial Fill Sell, Full Fill Buy, Cancel Sell		GCM/ICM/NCM
DAC04	Cross Order, Cancel Buy, Cancel Sell		GCM/ICM/NCM
DAC05	Cross Order, Cancel Buy, Cancel Sell		GCM/ICM/NCM

9.7 Binary Order Entry Auto Cross

Order Actions		Require LME Intervention	Member Necessity
BAC01	Cross Order, Full Fill Sell, Full Fill Buy		GCM/ICM/NCM
BAC02	Cross Order, Full Fill Buy, Cancel Sell		GCM/ICM/NCM
BAC03	Cross Order, Partial Fill Buy, Partial Fill Sell, Full Fill Buy, Cancel Sell		GCM/ICM/NCM
BAC04	Cross Order, Cancel Buy, Cancel Sell		GCM/ICM/NCM
BAC05	Cross Order, Cancel Buy, Cancel Sell		GCM/ICM/NCM
BAC06	Cross Order, Reject		GCM/ICM/NCM

10 Appendix

Please refer to the Useful documents link for the latest version:

<https://www.lme.com/en/Trading/Systems/LMEselect>

- Order Entry Gateway FIX Specification
- Drop Copy Gateway FIX Specification
- Risk Management Gateway FIX Specification
- Binary Order Entry Specification
- LMEselect v10 Conformance FAQs