

iLink 3 Security Definition Response

This message is sent in response to an attempt to create a new security definition.

35=d

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
9726	SeqNum	uint32	4	Y		Sequence number assigned to this message. The max value is 999999999 which is 1 short of 1 billion.
39001	UUID	uint64	8	Y		Matches Establish.UUID used to establish the connection.
58	Text	String256	256	N		Reject reason details. Used only for descriptive rejects.
2714	FinancialInstrumentFullName	StringLength35	35	N		Long name of the instrument for TM Repo.
5392	SenderID	String20Req	20	Y		For futures and options markets: represents Operator ID. For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters. This value represents the individual or team submitting the message and is subject to registration requirements and character limits as required by Rule 576 and the Advisory below: https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.
55	Symbol	String20	20	N		Instrument Short Name for TM Repo.
1505	PartyDetailsListRequestID	uint64	8	Y		The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message. For pre-registered messages: <ul style="list-style-type: none"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. For on-demand messages: <ul style="list-style-type: none"> • If not registered beforehand through iLink then Party Details Definition Request message will be sent along with the business message and will immediately precede it • PartyDetailsListRequestID=0.
320	SecurityRequestID	uint64	8	Y		Unique ID of a Security Definition Request.
322	SecurityResponseID	uint64	8	Y		Unique ID of a Security Definition message.
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
1151	SecurityGroup	StringLength6	6	N		Product group
167	SecurityType	StringLength6	6	N	<ul style="list-style-type: none"> • FUT = Future or Future Spread • OOF = Options on Futures or Options on Futures Spread • MLEG = Strategy with mixed type legs 	Security Type Note: For UDS for Futures, only returned in UDS acknowledgments (tag 323-SecurityResponseType=2). It is not returned in rejects (323-SecurityResponseType=5)

9537	Location	String5Req	5	Y		<p>ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message.</p> <p>The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China).</p> <p>The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec).</p> <p>For valid values, refer to ftp.cmegroup.com/fix/coo.</p> <p>Market Regulation requires only the submission of the two first characters of tag 9537-Location for all countries with the exception of Canada. For Canada, the 5 bytes including the province code must be submitted.</p> <p>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</p>
48	SecurityID	Int32NULL	4	N		Identifier of the UDS/UDI.
15	Currency	String3	3	N		Identifies currency used for price.
22	SecurityID Source	SecurityID Source	0	Y	Always 4=ISIN number	<p>Identifies class or source of the tag 48-SecurityID value.</p> <p>Constant value.</p>
200	MaturityMonthYear	MaturityMonthYear	2	N		<p>Instrument expiration; earliest leg maturity in the options strategy.</p> <p>Format YYYYMM (i.e. 200912)</p> <p>For daily products, this tag contains the full calendar date as reflected in the instrument symbol. Format YYYYMMDD (e.g. 20191205).</p> <p>For weekly options products, this tag contains the calendar month and week indicator reflected in the instrument symbol. Format YYYYMMwW (e.g., for the 4th week contracts, 201912W4).</p>
5904	DelayDuration	uint16NULL	2	N		Not currently being used.
916	StartDate	LocalMkt Date	2	N		Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral.
917	EndDate	LocalMkt Date	2	N		End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral.
37715	MaxNoOf Substitutions	uint8NULL	1	N		Max number of substitutions allowed. '0' indicates that substitutions are not allowed.
5677	SourceRepoID	Int32NULL	4	N		Represents the source repo instrument on which the new tailor made repo should be modeled on
788	TerminationType	String8	8	N		Represents the term code
323	SecurityResponseType	SecRspTyp	1	Y	<ul style="list-style-type: none"> SecurityRequestType=1 (not used) SecurityResponseType=2 (Accept security proposal with revisions as indicated in the message) SecurityResponseType=5 (Reject security proposal) 	Type of response.
9779	UserDefinedInstrument	UDI	0	Y	<ul style="list-style-type: none"> Y=User defined instrument 	<p>Identifies user-defined instruments</p> <p>Constant value</p>
827	ExpirationCycle	ExpCycle	1	N	<ul style="list-style-type: none"> 0=Expire on trading session close (default) 2=Trading eligibility expiration specified in the date and time fields 	<p>For tag 827-ExpirationCycle=2, instrument expires as indicated in market data Security Definition (tag 35-MessageType=d) repeating block:</p> <ul style="list-style-type: none"> Tag 865-EventType=7 (Last Eligible Trade Date) Tag 1145-EventTime

1028	ManualOrderIndicator	ManualOrderIndicator	1	Y	<ul style="list-style-type: none"> 0=Automated 1=Manual 	<p>Indicates if the message was initially received manually.</p> <p>'0' indicates the message was generated by automated trading logic.</p> <p>iLink messages containing a value other than '0' or '1' in this tag will be rejected.</p> <p>This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i>.</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf</p>
9553	SplitMsg	SplitMsg	1	N	<ul style="list-style-type: none"> 0=Split Msg Delayed 1=Out of Order Msg Delayed 2=Complete Msg Delayed 	<p>Indicates if a message was delayed as a result of:</p> <ul style="list-style-type: none"> being split among multiple packets (0) TCP re-transmission (1) due to a previously submitted split or out of order message (2). <p>If absent, the message was not delayed and was neither split nor received out of order.</p>
9776	AutoQuoteRequest	BooleanFlag	1	Y	<ul style="list-style-type: none"> 0=False 1=True 	<p>Boolean flag (0/1) to automatically send a quote request message following the Security Definition (35=d) message.</p>
9765	PossibleRetransFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> 0=False 1=True 	<p>Flags message as possible retransmission or duplicate</p> <p>Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate</p> <p>Used when original messages are interleaved with Retransmission responses</p> <p>Possible duplicate means the same message may have been sent again with different sequence number</p>
555	NoLegs	groupSize	3	Y	<ul style="list-style-type: none"> minValue=2 maxValue=40 	<p>Up to 26 legs (i.e., repeating groups) supported for UDS for options. Up to 40 legs (i.e., repeating groups) supported for UDS for futures.</p>
566	LegPrice	PRICENULL9	8	N		<p>Price of the futures contract as part of UDS Covered.</p>
1017	LegOptionDelta	Decima32NULL	4	N		<p>Delta used to calculate the quantity of futures used to cover the option or option strategy.</p> <ul style="list-style-type: none"> For a covered option outright instrument, must be between +0.01 and +1.00. For a covered option spread instrument, must be between +0.01 and +40.00
603	LegSecurityIDSource	LegSecurityIDSource	0	Y	<ul style="list-style-type: none"> LegSecurityIDSource=8 (exchange symbol) 	<p>Identifies class or source of the tag 602-LegSecurityID value.</p> <p>Constant value.</p>
602	LegSecurityID	Int32	4	Y		<p>ISIN code, this is the primary tag used to identify the contract and it must be populated with the corresponding tag 48-SecurityID value from the market data 35=d Security Definition message.</p>
624	LegSide	SideReq	1	Y	<ul style="list-style-type: none"> LegSide=1 (Buy) LegSide=2 (Sell) 	<p>For Covereds, must be present for option repeating group and must = 1 (buy).</p> <p>For Covereds, must be present for future repeating group as well.</p> <p>For Combos, the first instrument in the repeating group must = 1 (buy).</p> <p>All UDS contract are defined from the buy side perspective (i.e. buying the spread).</p>
623	LegRatioQty	uint8NULL Enum	1	N	<ul style="list-style-type: none"> minValue=1 maxValue=20 	<p>Specifies ratio for the instrument defined in this repeating group.</p> <p>Required for any UDS options leg.</p> <p>Optional for Covereds leg.</p>