

EBS Messages

From Client System to CME Globex

- iLink 3 New Order - Single
- iLink 3 Order Cancel Replace Request
- iLink 3 Order Cancel Request
- iLink 3 Order Mass Status Request
- iLink 3 Order Status Request
- iLink 3 Party Details Definition Request
- iLink 3 Party Details List Request
- iLink 3 Request for Quote

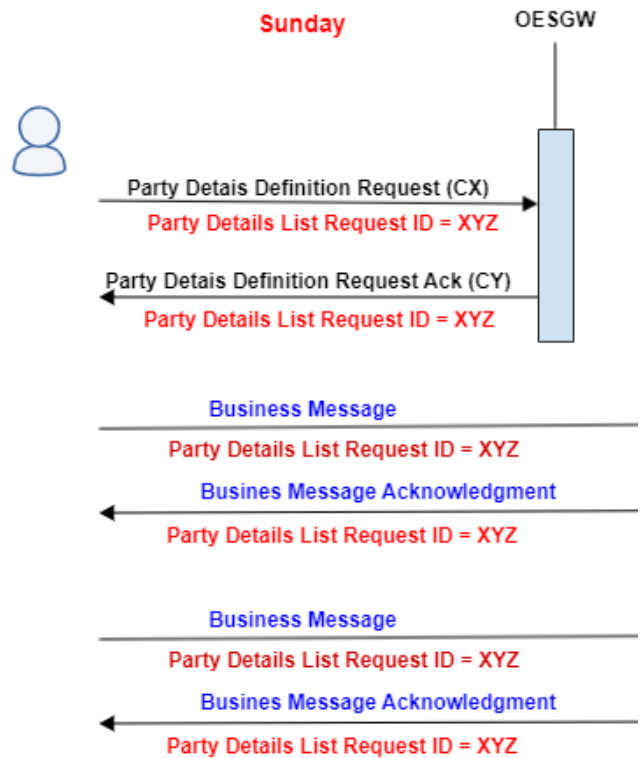
From CME Globex to Client System

- iLink 3 Execution Report - New Order
- iLink 3 Execution Report - Modify
- iLink 3 Execution Report - Cancel
- iLink 3 Execution Report - Status
- iLink 3 Execution Report - Trade Outright
- iLink 3 Execution Report - Elimination
- iLink 3 Execution Report - Reject
- iLink 3 Order Cancel Reject
- iLink 3 Order Cancel Replace Reject
- iLink 3 Party Details Definition Request Acknowledgment
- iLink 3 Party Details List Report
- iLink 3 Execution Report Pending Cancel
- iLink 3 Execution Report Pending Replace
- iLink 3 Request for Quote Acknowledgment

Party Details Definition Messaging

iLink 3 allows customers to optimize business message construction by pre-registering administrative information, or by submitting administrative information per message (on-demand) as follows.

Party Details Definition Messaging methodology applies to ALL business messages.



For more information see [EBS Order Entry Service Gateway](#).

EBS Order Entry Messaging

This table identifies messages, tags, and message tag values specific to EBS Market, eFIX, and those applicable to both venues.

*Unless otherwise indicated, tags and message tag values are applicable to both eFIX and EBS Market.

From Client System to CME Globex			
Message Type	Tag	Description	Market Type*
iLink 3 New Order - Single			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
	1138-DisplayQty	<p>The quantity to be displayed. Required for display quantity orders.</p> <p>Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.</p>	EBSM
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Order Cancel Replace Request			
	37-OrderID	<p>Optional for EBS</p> <ul style="list-style-type: none"> • If Order Cancel Replace Request or Order Cancel Request contains both ClOrdID and OrderID, Order ID will be used to lookup the original order. • If ClOrdID in Order Cancel/Replace is changed from what was in original order, then OrderID must be provided as well otherwise Order Cancel/Replace will be rejected. • Execution Report Cancel and Execution Report Modify will return both ClOrdID and OrderID values. • Order Cancel Replace Reject and Order Cancel Reject will return both ClOrdID and OrderID. 	
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price.	EBSM
iLink 3 Order Cancel Request			
	37-OrderID	Optional for EBS	
iLink 3 Order Mass Status Request			
	59-TimeInForce	TimeInForce=99 (GFS)	EBSM
iLink 3 Order Status Request			
iLink 3 Party Details Definition Request			
iLink 3 Party Details List Request			
iLink 3 Request for Quote			
			EBSM
From CME Globex to Client System			
Message Type	Tag	Description	Market Type
iLink 3 Business Reject			
	380-BusinessRejectReason	Non Zero Limit Price Not Allowed for eFIX Instruments	eFIX
iLink 3 Execution Report - New Order			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
	1138-DisplayQty	<p>The quantity to be displayed. Required for display quantity orders.</p> <p>Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.</p>	EBSM
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Execution Report - Modify			
	59-TimeInForce	<ul style="list-style-type: none"> • 99 (GFS) 	EBSM

	1138-DisplayQty	The quantity to be displayed. Required for display quantity orders. Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.	EBSM
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Execution Report - Cancel			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
	1138-DisplayQty	The quantity to be displayed. Required for display quantity orders. Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.	EBSM
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Execution Report - Status			
	39-OrdStatus	<ul style="list-style-type: none"> • OrdStatus=6 (Pending Cancel) • OrdStatus=E (Pending Replace) 	
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only 	
	1138-DisplayQty	The quantity to be displayed. Required for display quantity orders. Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.	EBSM
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Execution Report - Trade Outright			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
	845-DiscretionPrice	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
	828-TradeType	1000=fixing Represents a trade at fixing price	eFIX
	378-ExecRestatementReason	8=Exchange Will be present when trade at fixing is assigned fixing price	eFIX
	64-SettlementDate	Specific date of trade settlement	
	541-MaturityDate	Date of maturity	
	1056-CalculatedCcyLastQty	Total amount traded (in notional) in counter currency for the Spot	
	381-GrossTradeAmt	Total amount traded (in notional) in base currency for the Spot	
	1802-OrderEventText	Contained in tag 1795 repeating group. Will be populated with the Settlement Counterparty Public ID for EBS Market.	EBSM
	1622-FillYieldType	<ul style="list-style-type: none"> • 22 (Institutional Prioritization) 	eFIX
		<ul style="list-style-type: none"> • 23 (Price Discretion) 	EBSM
	6262-BenchmarkPrice	The price assigned to an eFIX matched trade which is determined by an automated set market mid-price from a third party market data feed. The Fixing Price will be distributed as soon as practicable after the Fixing Time	eFIX

iLink 3 Execution Report - Trade Spread			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
iLink 3 Execution Report - Elimination			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
	845-DiscretionPrice	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Execution Report - Reject			
	59-TimeInForce	<ul style="list-style-type: none"> • 3 (FAK) - EBSM only • 4 (FOK) - EBSM only • 99 (GFS) - EBSM and eFIX 	
	1138-DisplayQty	The quantity to be displayed. Required for display quantity orders. Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.	EBSM
	845-Discretion Price	The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price	EBSM
iLink 3 Order Cancel Reject			
	9373-LiquidityFlag	Applicable for EBS MiFID <ul style="list-style-type: none"> • 0=False • 1=True 	
iLink 3 Order Cancel Replace Reject			
	9373-LiquidityFlag	Applicable for EBS MiFID <ul style="list-style-type: none"> • 0=False • 1=True 	
iLink 3 Quote Cancel Acknowledgment			
	9373-LiquidityFlag	Applicable for EBS MiFID <ul style="list-style-type: none"> • 0=False • 1=True 	
iLink 3 Party Details Definition Request Acknowledgment			
	5290-Executor	Will be populated with the MIFID short code for the person or algo responsible for the execution of the order within firm. Short Code will be referring to a person or algo which will be mapped to National ID or Algo at reporting time.	
iLink 3 Party Details List Report			
	5290-Executor	Will be populated with the MIFID short code for the person or algo responsible for the execution of the order within firm. Short Code will be referring to a person or algo which will be mapped to National ID or Algo at reporting time.	
	36023-IDMShortCode	Represents the MIFID Short Code of the Investment Decision Maker Short Code.	
iLink 3 Execution Report Pending Cancel			
		Dedicated EBS message.	
iLink 3 Execution Report Pending Replace			
		Dedicated EBS message.	
iLink 3 Request for Quote Acknowledgment			EBSM