


UDS - Message Processing and Specifications

To create a UDS, a client systems must be able to process the following iLink 2 message types:

Message	Description
Security Definition Request (tag 35-MessageType=c)	Submitted to CME Globex by customer system to request creation of user-defined spread.
Security Definition - Accept or Reject (tag 35-MessageType=d)	Sent to customer system by CME Globex upon acceptance or rejection of Security Definition Request message.
Business Level Reject (tag 35-MessageType=i)	Sent by CME Globex to reject messages at the FIX session level (e.g., messages with missing or invalid FIX tags) where the message cannot be processed.


 The order entry iLink Security Definition (tag 35-MessageType=d) message and the market data Security Definition (tag 35-MessageType=d) message are distinctly different. CME Group recommends using the TCP order entry iLink Security Definition (tag 35-MessageType=d) as an acknowledgment and the market data Security Definition (tag 35-MessageType=d) REPLAY message as the instrument definition.

UDS Security Definition Request

CME Group customers use the iLink [Security Definition Request \(tag 35-MessageType=c\)](#) message to create a spread on the CME Globex platform. The iLink Security Definition Request message requires a repeating group of user-populated tags for instruments included in the spread.

CME Globex validates all required tags; the message is rejected if a required tag:

- is not included
- is empty
- contains spaces
- exceeds the character limit


 If an iLink Security Definition Request (tag 35-MessageType=c) is rejected as "Contract is invalid" due to an existing, identical spread instrument definition sent in tag 107-SecurityDesc. It is strongly recommended that the client system reload all market data [Security Definition \(tag 35-MessageType=d\)](#) messages from the Replay channel.

UDS Security Definition

CME Globex sends the order entry iLink message in an acknowledgment response to a iLink message.

If the iLink Security Definition Request message is accepted, the CME Globex platform processes the combination in the iLink Security Definition Request message to generate a unique spread and sends an iLink Security Definition (tag 35-MessageType=d) message to the customer system with tag 323-SecurityResponseType = 2 (Accepted).

If the iLink Security Definition Request message is rejected, the iLink Security Definition message will contain tag 323-SecurityResponseType = 5 (Reject), tag 58-Text containing the reason for the reject, and tag 107-SecurityDesc containing the security description of the existing (identical) contract.

 Only CME Globex unrecognized spreads have the repeating groups in the iLink Security Definition (tag 35-MessageType=d) message returned in the same order as submitted in the iLink Security Definition Request (tag 35-MessageType=c) message.