

EBS Messages

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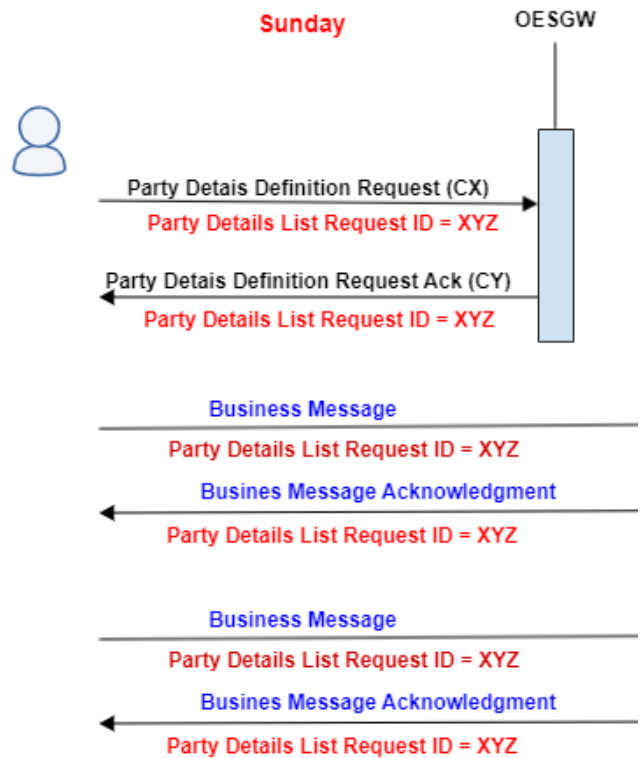
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Party Details Definition Messaging

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.



EBS Market does not support Mass Quotes and Order Mass Cancel functionality.

*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