







# iLink 2 Security Definition Request



The **Security Definition Request (tag 35-MessageType=c)** message creates a [User Defined Spread \(UDS\)](#) instrument.

The  symbol indicates a repeating tag.

 If a repeating group in this message is not structured correctly, a [Business Level Reject \(tag 35=j\) message](#) will be sent with tag 58=**Malformed Message <First Tag description (tag number) > Not First Tag of Repeating Group**.

Tag	Name	FIX Type	Enumeration	Req	Description	
<b>iLink 2 Standard Header - Client System to CME Globex</b>						
	35	MessageType	String (2)	c=Security Definition Request	Y	Header tag identifying message type.
1028	ManualOrderIndicator	Boolean(1)	Y=manual N=automated	Y*	'N' indicates the message was generated by automated trading logic.  <div style="border: 1px solid gray; border-radius: 5px; padding: 5px; margin-top: 10px;">  iLink messages containing a value other than 'Y' or 'N' in this tag will be rejected.         </div> <p>This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i>.</p>	
5149	Memo	String (75)		N	Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing  <div style="border: 1px solid gray; border-radius: 5px; padding: 5px; margin-top: 10px;">  If tag 5149-Memo value on inbound messages exceeds the max length of 75 bytes, iLink will return a truncated 75 bytes from the right on the response.         </div>	
320	SecurityReqID	String (32)		Y	Unique identifier for this Security Definition Request message. Uniqueness of this value is incumbent upon the client system.	
321	SecurityReqType	String (10)	1=Request security identity for the specifications provided	Y	Value must = 1.	
762	SecuritySubType	String (8)	COMBO COVERED	C	This tag is case sensitive; values must be entered in upper case.  If this tag is not present, 'COVERED' is assumed.  Value must be sent as 'COMBO' for UDS for futures.	
555	NoLegs	Int(2)		Y*	Up to 40 legs (i.e., repeating groups) supported for UDS for futures and options. Up to 40 legs, with a maximum of 39 futures, for UDS Covered.	
<b>Options Repeating Group</b>						
600	LegSymbol	String (6)		Y*	This tag contains the Group Code of the requested Security Definition.  <ul style="list-style-type: none"> <li>Must be present when tag 555-NoLegs is present.</li> <li>Must be the first tag in the repeating group.</li> <li>Must correspond to instrument defined in tag 620-LegSecurityDesc.</li> </ul>	
602	LegSecurityID	String (12)		N	Unique identifier of the instrument defined in tag 620-LegSecurityDesc. If invalid or not present, this tag will be corrected in the Security Definition (tag 35-MessageType=d) response.	
603	LegSecurityIDSource	Char(1)	8=Exchange symbol	N	Identifies class or source of the tag 48-SecurityID value.	
608	LegCFIcode	String (6)		N	See <a href="#">iLink 2 - CFICode Table of Values</a> in the <a href="#">iLink iLink 2 Security Definition</a> message. If invalid or not present, this tag will be corrected in the Security Definition.	

620	LegSecurityDesc	String (20)		Y*	<p>Symbol (i.e. GEZ0). This is the primary tag used to identify the contract.</p> <div style="border: 1px solid #ccc; padding: 5px; margin-bottom: 10px;">  This tag must be populated with the corresponding tag 55-Symbol value from the <a href="#">market data Security Definition (tag 35-MessageType=d) message</a> </div> <p>Message will be rejected if instrument is:</p> <ul style="list-style-type: none"> <li>• Invalid</li> <li>• Not active</li> <li>• Expired</li> <li>• Closed or paused</li> <li>• Nonexistent</li> </ul>
623	LegRatioQty	Int(2)		Y*	<p>Specifies ratio for the instrument defined in this repeating group.</p> <div style="border: 1px solid #ccc; padding: 5px; margin-top: 10px;">  The maximum value for this tag is 20 for UDS legs. </div>
624	LegSide	Char(1)	1=Buy 2=Sell	Y*	<p>For <b>Covereds</b>, must be present for option repeating group and must = 1 (buy). For <b>Combos</b>, the first instrument in the repeating group must = 1 (buy)*.</p> <div style="border: 1px solid #ccc; padding: 5px; margin-top: 10px;">  *All UDS contracts are defined from the buy side perspective (i.e. buying the spread) with the exceptions of the <a href="#">exchange-recognized options spread</a> types:   <a href="#">Jelly Roll (JR)</a>   <a href="#">Iron Butterfly (IB)</a>   <a href="#">Iron Condor (IC)</a>   in which the first instrument in the repeating group=2 (sell). </div>
<b>Future Repeating Group for Covereds Only</b>					
600	LegSymbol	String (6)		Y	<p>Group Code of the Futures contract.</p> <ul style="list-style-type: none"> <li>• Must be present when tag 555-NoLegs is present.</li> <li>• Must be first tag in repeating group.</li> <li>• Must correspond to instrument defined in tag 620-LegSecurityDesc.*</li> </ul> <div style="border: 1px solid #ccc; padding: 5px; margin-top: 10px;">  *For a CBOT Treasury Covered UDS, any combination of the following futures may be used: <ul style="list-style-type: none"> <li>• 5-Year T-Note futures (tag 6937-Asset=ZF)</li> <li>• 10-Year T-Note futures (6937=ZN)</li> <li>• Ultra 10-Year U.S. Treasury Note futures (6937=TN)</li> <li>• U.S. Treasury Bond futures (6937=ZB)</li> <li>• Ultra U.S. Treasury Bond futures (6937=UB)</li> </ul> </div>
602	LegSecurityID	String (12)		N	<p>Unique identifier of the instrument defined in tag 620-LegSecurityDesc. If invalid or not present, this tag will be corrected in the <a href="#">iLink 2 Security Definition</a> response.</p>
603	LegSecurityIDSource	Char(1)	8=Exchange symbol	N	<p>Identifies class or source of the tag 48-SecurityID value.</p>
608	LegCFICode	String (6)		N	<p>See <a href="#">iLink 2 - CFICode Table of Values</a> in the <a href="#">iLink 2 Security Definition</a> message. If invalid or not present, this tag will be corrected in the Security Definition.</p>

620	LegSecurityDesc	String (20)		Y*	<p>Symbol of the future contract. This is the primary tag used to identify the contract.</p> <div style="border: 1px solid #ccc; padding: 5px; margin: 5px 0;">  This tag must be populated with the corresponding tag 55-Symbol value from the market data <a href="#">iLink 2 Security Definition</a> message. </div> <p>Message will be rejected if instrument is:</p> <ul style="list-style-type: none"> <li>• Invalid</li> <li>• Not active</li> <li>• Expired</li> <li>• Closed or paused</li> <li>• Nonexistent</li> </ul>
624	LegSide	Char(1)	1=Buy 2=Sell	Y*	Indicates side for future leg.
566	LegPrice	Price (15)		Y*	<p>Price of covering futures contract. Send only for a Covered options UDS.</p> <ul style="list-style-type: none"> <li>• If this tag contains more than 15 characters (including decimal and/or sign), the Security Definition Request message will be rejected.</li> <li>• If this tag is present for an options repeating group, the message will be rejected. See explanation for tag 44-Price.</li> </ul> <div style="border: 1px solid #ccc; padding: 5px; margin: 5px 0;">  Must not be sent for UDS for futures. </div>
1017	LegOptionDelta	Float (6.2)	<p>Covered outright: +0.01 = +1.00</p> <p>Covered spread: +0.01 = +40.00</p>	Y*	<p>Delta used to calculate the quantity of futures used to cover the option or options spread.</p> <p>See <a href="#">UDS - Covered Options Instruments</a> for additional information.</p> <p>Six-byte field that can accommodate two decimal places.</p> <ul style="list-style-type: none"> <li>• For covered option outright instrument, must be between +0.01 and +1.00.</li> <li>• For a covered options spread, must be between +0.01 and +40.00. If this tag is present for an options repeating group, the message will be rejected.</li> </ul>
<a href="#">iLink 2 Standard Message Trailer</a>					End of message.

Y: Required by FIX protocol, Y\*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally