iLink 3 Security Definition Response

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

Bolded red text indicates support for EBS Market.

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	PartyDetailsListReqID	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: • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. For on-demand messages: • 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	SecurityReqID	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	• 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		ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message. The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China). The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec). For valid values, refer to ftp.cmegroup.com/fix/coo. **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.** **Note: this field is optional for EBS Market and eFIX Matching Service instruments.**
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	Identifies class or source of the tag 48-SecurityID value. Constant value.
200	MaturityM onthYear	MaturityM onthYear	2	N		Instrument expiration; earliest leg maturity in the options strategy. Format YYYYMM (i.e. 200912) For daily products, this tag contains the full calendar date as reflected in the instrument symbol. Format YYYYMMDD (e.g. 20191205). 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).
5904	DelayDur ation	uInt16NU LL	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 Substituti ons	uInt8NULL	1	N		Max number of substitutions allowed. '0 ' indicates that substitutions are not allowed.
5677	SourceRe poID	Int32NULL	4	N		Represents the source repo instrument on which the new tailor made repo should be modeled on
788	Terminati onType	String8	8	N		Represents the term code
323	SecurityR esponseT ype	SecRspTyp	1	Y	• SecurityRequestT ype=1 (not used) • SecurityResponse Type=2 (Accept security proposal with revisions as indicated in the message) • SecurityResponse Type=5 (Reject security proposal)	Type of response.
9779	UserDefin edInstrum ent	UDI	0	Y	• Y=User defined instrument	Identifies user-defined instruments Constant value
827	Expiration Cycle	ExpCycle	1	N	• 0=Expire on trading session close (default) • 2=Trading eligibility expiration specified in the date and time fields	For tag 827-ExpirationCycle=2, instrument expires as indicated in market data Security Definition (tag 35-MsgType=d) repeating block: • Tag 865-EventType=7 (Last Eligible Trade Date) • Tag 1145-EventTime

1028	ManualOrderIndicator	ManualOrdIndReq	1	Y	• 0=Automated • 1=Manual	Indicates if the message was initially received manually. '0' indicates the message was generated by automated trading logic. iLink messages containing a value other than '0' or '1' in this tag will be rejected. This tag is subject to Rule 536.B.2 *Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems*. https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf
9553	SplitMsg	SplitMsg	1	N	• 0=Split Msg Delayed • 1=Out of Order Msg Delayed • 2=Complete Msg Delayed	Indicates if a message was delayed as a result of: • being split among multiple packets (0) • TCP re-transmission (1) • due to a previously submitted split or out of order message (2). If absent, the message was not delayed and was neither split nor received out of order.
9776	AutoQuoteRequest	BooleanFlag	1	Y	• 0=False • 1=True	Boolean flag (0/1) to automatically send a quote request message following the Security Definition (35=d) message.
9765	PossRetransFlag	BooleanFlag	1	Y	• 0=False • 1=True	Flags message as possible retransmission or duplicate Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate Used when original messages are interleaved with Retransmission responses Possible duplicate means the same message may have been sent again with different sequence number
555	NoLegs	groupSize	3	Y	• minValue=2 • maxValue=40	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.
566	LegPrice	PRICENULL9	8	N		Price of the futures contract as part of UDS Covered.
1017	LegOptionDelta	Decima32NULL	4	N		Delta used to calculate the quantity of futures used to cover the option or option strategy. • 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	LegSecIDSource	0	Y	• LegSecurityIDSource=8 (exchange symbol)	Identifies class or source of the tag 602-LegSecurityID value. Constant value.
602	LegSecurityID	Int32	4	Y		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.
624	LegSide	SideReq	1	Y	• LegSide=1 (Buy) • LegSide=2 (Sell)	For Covereds, must be present for option repeating group and must = 1 (buy). For Covereds, must be present for future repeating group as well. For Combos, the first instrument in the repeating group must = 1 (buy). All UDS contract are defined from the buy side perspective (i.e. buying the spread).
623	LegRatioQty	uInt8NULL Enum	1	N	• minValue=1 • maxValue=20	Specifies ratio for the instrument defined in this repeating group. Required for any UDS options leg. Optional for Covereds leg.