

iLink 3 Security Definition Request

The **Security Definition Request** message creates a [User Defined Spread](#) (UDS) instrument.

The **symbol** indicates a repeating tag.

Bolded red text indicates support for EBS Market.

35=c

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
1505	PartyDetailsListRequestID	uint64	8	Y		<p>The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message.</p> <p>For pre-registered messages:</p> <ul style="list-style-type: none"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. <p>For on-demand messages:</p> <ul style="list-style-type: none"> • 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.
1028	ManualOrderIndicator	ManualOrDlndReq	1	Y	<ul style="list-style-type: none"> • 0=Automated • 1=Manual 	<p>Indicates if the message was initially received manually.</p> <p>'0' indicates the message was generated by automated trading logic.</p> <p>iLink messages containing a value other than '0' or '1' in this tag will be rejected.</p> <p>This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i>.</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf</p>
9726	SeqNum	uint32	4	Y		<p>Sequence number assigned to this message.</p> <p>The max value is 999999999 which is 1 short of 1 billion.</p>
5392	SenderID	String20Req	20	Y		<p>For futures and options markets: represents Operator ID.</p> <p>For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters.</p> <p>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:</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf</p> <p>In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.</p>
321	SecurityReqType	SecurityReqType	0	Y	<ul style="list-style-type: none"> • SecurityRequestType=1 	<p>Type of Security Definition Request.</p> <p>Constant value.</p>
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
762	SecuritySubType	String8Req	8	Y	<ul style="list-style-type: none"> • COMBO • COVERED • REPO 	Identifies specific type of UDS; valid values are COMBO, COVERED, and REPO.

9537	Location	String5Req	5	Y		<p>ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderId) in the message.</p> <p>The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China).</p> <p>The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec).</p> <p>For valid values, refer to ftp.cmegroup.com/fix/cao.</p> <p>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.</p> <p>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</p>
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	MaxNoOfSubstitutions	uint8NULL	1	N		<p>Max number of substitutions allowed. The value of 0 indicates that substitutions are not allowed.</p> <p>Applicable for US Repos.</p>
5677	SourceRepoID	Int32NULL	4	N		Represents the source Repo instrument on which the new Repo should be modeled.
555	NoLegs	groupSize	3	Y	<ul style="list-style-type: none"> minValue=2 maxValue=40 	<p>UDS cannot exceed supported max number of legs.</p> <ul style="list-style-type: none"> UDS on options - 40 legs Recursive UDS - no more than 40 instruments that make up the Recursive UDS on futures - 40 legs <p>Will be set to 0 for REPO</p> <ul style="list-style-type: none"> An iLink Security Definition Request (tag 35-MessageType=c) is rejected as "Too Many Legs for combo combo: <option/future leg count> Max: <max option/future leg>" due to tag 555 is more than 40 An iLink Security Definition Request (tag 35-MessageType=c) is rejected as "Not Enough Legs: <leg count> Min: 2" due to tag 555 is less than 2
603	LegSecurityIDSource	LegSecID Source	0	Y	<ul style="list-style-type: none"> LegSecurityIDSource=8 (exchange symbol) 	<p>Identifies class or source of the tag 602-LegSecurityID.</p> <p>Constant value.</p>
566	LegPrice	PRICENULL9	8	N		Price of the futures contract as part of UDS Covered
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.
1017	LegOptionDelta	Decimal32NULL	4	N		<p>Delta used to calculate the quantity of futures used to cover the option or option strategy.</p> <ul style="list-style-type: none"> 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. <p>The exponent cannot be greater than 0 and it can either be null or between -5 and 0.</p>
624	LegSide	SideReq	1	Y	<ul style="list-style-type: none"> LegSide=1 (Buy) LegSide=2 (Sell) 	<p>For Covereds, must be present for option repeating group and must = 1 (buy).</p> <p>For Covereds, must be present for future repeating group as well.</p> <p>For Combos, the first instrument in the repeating group must = 1 (buy).</p> <p>All UDS contracts are defined from the buy side perspective (i.e. buying the spread).</p>
623	LegRatioQty	uint8NULL	1	N	<ul style="list-style-type: none"> minValue=1 maxValue=20 	<p>Specifies ratio for the instrument defined in this repeating group.</p> <p>Required for any UDS options leg.</p> <p>Optional for Covereds leg.</p>