

EBS Messages

From Client System to CME Globex

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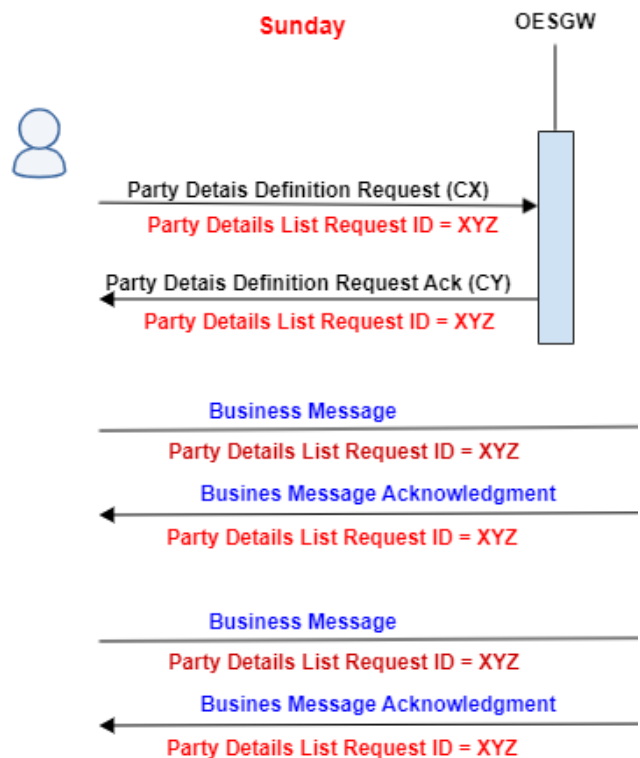
From CME Globex to Client System

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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 |

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|--|----------------------|--|------|
| | 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. | |

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|--|------------------------|------|
| iLink 3 Execution Report Pending Replace | | |
| | Dedicated EBS message. | |
| iLink 3 Request for Quote Acknowledgment | | EBSM |