

iLink 3 Party Details List Report

Used to replay Party Details Definition information such as clearing instructions, order source, self match parameters, etc. for a particular Firm ID.

Bolded red text indicates support for EBS Market.

35=CG

| Tag | Field Name | Binary Type | Binary Length | Required | Value | Description |
|-------|---------------------------|-------------------|---------------|----------|---|--|
| 9726 | SeqNum | ulInt32 | 4 | Y | | Sequence number assigned to this message. The max value is 999999999 which is 1 short of 1 billion. |
| 39001 | UUID | ulInt64 | 8 | Y | | Matches Establish.UUID used to establish the connection. |
| 1731 | AvgPxGroupID | String20 | 20 | N | | Used by submitting firm to group trades being allocated into an average price group. The trades in average price group will be used to calculate an average price for the group. Not applicable for fixed income and EBS markets. |
| 1505 | PartyDetailsListRequestID | ulInt64 | 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: <ul style="list-style-type: none"> Unique ID from Party Details Definition Request Acknowledgment message PartyDetailsListRequestID0. For on-demand messages: <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. |
| 1510 | PartyDetailsListRequestID | ulInt64 | 8 | Y | | Refers to the unique identifier of the Party Details List Request (35=CF) message used to request this Party Details List Report. |
| 5297 | SendingTimeEpoch | ulInt64 | 8 | Y | | Time when the message is sent. 64-bit integer expressing the number of nano seconds since midnight January 1, 1970. |
| 2362 | SelfMatchPreventionID | ulInt64NULL | 8 | N | | Identifies an order or trade that should not be matched to an opposite order or trade if both buy and sell orders for the same asset contain the same tag 2362-SelfMatchPreventionID and submitted by the same firm. |
| 1512 | TotNumParties | ulInt16 | 2 | Y | | Indicates total number of Party Details List Reports being returned in response to Party Details List Request. |
| 1511 | Request Result | ReqResult | 1 | Y | 0=Valid Request 2=No Data Found That Matched Selection Criteria 3=Not Authorized to Retrieve Data 4=Data Temporarily Unavailable | Status of party details list request. |
| 893 | LastFragment | BooleanFlag | 1 | Y | 0=False 1=True | Indicates whether this message is the last Party Details List Report in response to Party Details List Request. |
| 582 | CustomerCapacity | CustOrderCapacity | 1 | N | 1=Applies to orders entered or trades executed by an individual member for their own account, for an account they controls, or for an account in which they have an ownership or financial interest. However, transactions initiated and executed by a member for the proprietary account of a member firm must be designated as CTI 2 transactions. 2=Applies to orders entered or trades executed for the proprietary accounts of a member firm, including Rule 106. H., I., N., R. and S. firms. 3=Applies to orders entered by a member or a nonmember terminal operator for the account of another individual member or an account controlled by such individual member 4=Applies to all orders and transactions not included in CTI categories 1, 2, or 3. These typically are orders entered by or on behalf of nonmember entities. | Capacity of customer placing the order. Used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission). Not applicable for fixed income and EBS markets. |

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|-------|--------------------------------|-----------------|----|---|---|--|
| 1816 | ClearingAccountType | ClearingActType | 1 | N | 0=Customer 1=Firm | Designates the account type to be used for the order when submitted to clearing. Not applicable for fixed income and EBS markets. |
| 8000 | SelfMatchPreventionInstruction | SMPI | 1 | N | N=Cancel Newest O=Cancel Oldest | Used to act upon the outcome when a self-match is detected and an order is prevented from trading against another order with the same SelfMatchPreventionID (tag 2362). N=Cancel newest signifies that incoming order is cancelled O=Cancel Oldest signifies that the resting order is cancelled Absence of this field (with Tag 2362) is interpreted as cancel oldest. |
| 819 | AvgPxIndicator | AvgPxIndicator | 1 | N | 0=No average pricing 1=Trade is part of an average price group identified by the AvgPxGroupID(1731) 3=Trade is part of a notional value average price group A notional value average price (NVAP) group is effectively closed and available for allocation as long as the NVAP of the group is non-zero | Average pricing indicator. Not applicable for fixed income and EBS markets. |
| 1598 | ClearingTradePriceType | SLEDS | 1 | N | 0=Trade clearing at execution price 1=Trade clearing at alternate clearing price | Indicates to recipient whether trade is clearing at execution prices tag 31-LastPx or alternate clearing price (prior day settlement price). |
| 9708 | CmtaGiveUpCD | CmtaGiveUpCD | 1 | N | G=GiveUp S=SGX Offset | Indicates if the order is a give-up or SGX offset |
| 1031 | CustOrderHandlingInst | CustOrdHndlInst | 1 | N | <ul style="list-style-type: none"> W - Desk Y - Electronic (Default) C - Vendor-provided Platform billed by Executing Broker G - Sponsored Access via Exchange API or FIX provided by Executing Broker H - Premium Algorithmic Trading Provider billed by Executing Broker D - Other, including Other-provided Screen | Defines source of original order. Required for CME Group futures and options only. |
| 5290 | Executor | ulnt64NULL | 8 | N | | Will be populated with the MIFID short code for the person or algo that submitted the message. The short code will be mapped to National ID or Algo at reporting time. Conditionally required for EU BrokerTec and EBS MiFID regulated instruments. Messages missing this tag or containing an unregistered value will be rejected. |
| 36023 | IDMShortCode | ulnt64NULL | 8 | N | | Represents the Investment Decision Maker Short Code Conditionally required for EU BrokerTec and EBS MiFID regulated instruments. Messages missing this tag or containing an unregistered value will be rejected. |
| 9765 | PossRetransFlag | BooleanFlag | 1 | Y | <ul style="list-style-type: none"> 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 |
| 9553 | SplitMsg | SplitMsg | 1 | N | <ul style="list-style-type: none"> 0=Split Msg Delayed 1=Out of Order Msg Delayed 2=Complete Msg Delayed | Indicates if a message was delayed as a result of: <ul style="list-style-type: none"> 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. |
| 1671 | NoPartyDetails | groupSize | 3 | N | minValue=1 maxValue=5 | Number of party details. More than one occurrence of the same party role will be rejected. |
| 1691 | PartyDetailID | String20Req | 20 | Y | | The identification of the party. |
| 1692 | PartyDetailSource | PartyIDSource | 0 | Y | Always "C" – Generally accepted market participant identifier | Used to identify source of PartyDetailID value. Constant value. |

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|------|-------------------------|-----------------|---|---|--|--|
| 1693 | PartyDetailRole | PartyDetailRole | 2 | Y | <ul style="list-style-type: none"> PartyDetailRole=96 (take up firm) PartyDetailRole=1000 (take up account) PartyDetailRole=1 (executing firm) PartyDetailRole=118 (operator) PartyDetailRole=24 (customer account) | <p>Identifies the type of PartyDetailID.</p> <ul style="list-style-type: none"> PartyDetailRole=24 is required for futures and options markets. PartyDetailRole=1 is required for futures, options, EBS and fixed income markets. PartyDetailRole=118 is required for futures, options, EBS, and fixed income markets. It represents the party responsible for submission of the message. 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>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> <ul style="list-style-type: none"> PartyDetailRole= 96 represents the executing firm ID to which the fill is given up or mutually off-set for eligible contracts. PartyDetailRole=1000 represents a give up account number. <p>Note - PartyDetailRole=96 and 1000 are applicable only for futures and options markets. Must be used in conjunction with tag 9708-CmtaGiveupCD.</p> |
| 2668 | NoTrdRegPublications | groupSize | 3 | N | | <p>Number of regulatory publication rules in repeating group for MIFID reporting</p> <p>Used to indicate that an ESCB customer can exempt from disclosure any activity that is related to central banking activity</p> <p>Should always be '1' if used otherwise set to '0'</p> |
| 2669 | TrdRegPublicationType | uint8 | 1 | Y | 2=Exempt from Publication | <p>Specifies the type of regulatory trade publication</p> <p>Additional reasons for the publication type will be specified in tag 2670-TrdRegPublicationReason</p> <p>Represents allowable exemptions for the post-trade publication of trade transactions</p> <p>Required when NoTrdRegPublications (tag 2668) > 0</p> <p>Should always be "2"</p> |
| 2670 | TrdRegPublicationReason | uint8 | 1 | Y | 12=Exempted due to European System of Central Banks (ESCB) policy transaction | <p>Additional reason for trade publication type specified in tag 2669-TrdRegPublicationType (2669)</p> <p>Reasons may be specific to regulatory trade publication rules</p> <p>Required when NoTrdRegPublications (tag 2668) > 0</p> <p>Should always be "12"</p> |