



EBS Client EOD Report Specification

Column ID	EBS Field	Legacy Field	Field Description	Datatype	Required	Domain Values	Example
1	SequenceNo	SequenceNo	Per Firm, starts with 1 and increments by 1 based on sort order of report	Integer	Y		
2	TradeDate	TradeDate	Trades only, Trade date	Date	Y		20210108
3	ExecutingFirmID	Floor	Globex Firm ID (GFID), as internal CME Firm	String	Y		ABCDE
4	ExecutingFirmLegalID		Executing Firm Legal ID	String	Y		ABCDE Legal ID
5	EventType	EventType	Record Event Type	String	Y	OrderSubmit = New Order OrderAmendRequest = Order Modification OrderCancelRequest = Order Cancel TradeConfirmation = Trade OrderCancelReject = Reject of Cancel Order OrderAmendReject = Reject of Amend of Order DCAN = Trade Cancellation (from Post Trade Flow) DAMD = Trade Amendment (from Post Trade Flow)	
6	TransactionTime	TransactTime	Record message time, in UTC + 0	Datetime	Y	Nanosecond level precision when available, otherwise right filled with zeros	2021-01-08T06:58:56.397000000Z
7	TradeExecutionTime	TradeTimestamp	Trades only, trade time, in UTC + 0	Datetime		Nanosecond level precision when available, otherwise right filled with zeros	2021-01-08T06:58:56.397000000Z
8	ClientSentTime	ClientTransactTime	Orders only, Client message time, in UTC + 0	Datetime		Nanosecond level precision when available, otherwise right filled with zeros	2021-01-08T06:58:56.397000000Z
9	ExchangeMIC	Market, MarketSegment(confirm)	Exchange Market Identifier Code	String	Y	EBSC - EBS Market for FXSpot and Spot Metals (including eFix Matching), and OFF SEF/OFF MTF NDFs NEXS - EBS Market for ON SEF/ON MTF NDFs ("NEX SEF")	
10	InstrumentID		Instrument GUID, unique instrument ID	Big Integer	Y		17901180571319100
11	ProductCode	Symbol	CCY pair	String	Y		EUR/USD
12	InstrumentLegalName	DisplayName	Instrument Legal Name	String	Y		
13	RegulatoryISIN		Set for SEF or MTF trades	String			EZF8VVRW6NV8
14	VenueType		Venue transaction occurred	String	Y	E = Electronic	E
15	OperatorID	Trader	Trader ID, AKA as Tag50	String	Y		TR1
16	ExecutionDecisionMaker		EU Fixing Income Only, MIFID short code for the person or algo identified in FIX tag 5392 which will be mapped to National ID or Algo at reporting time.	String			EDM1
17	InvestmentDecisionMaker		EU Fixing Income Only, MIFID Short Code of the Investment Decision Maker	String			IDM1
18	Side	Side	Side of transaction	String	Y	B,S	
19	Price	Price	Transaction Price	Number		N (blank only for OrderCancelReject and OrderAmendReject)	
20	Quantity	Quantity	Transaction Quantity, for Orders, will be order quantity, Trades will be traded quantity	Number		N (blank only for OrderCancelReject and OrderAmendReject)	50
21	MinimumQuantity		Orders only, Minimum quantity that a GFS or FAK order would be filled	Number			
22	MaximumShownQuantity	ShownQuantity	Control the portion of the order's quantity that is displayed to the market. The display quantity is the quantity shown to the market as specified by the customer, gradually exposing the remaining quantity until the entire order quantity is depleted	Number			10
23	PriceDiscretion	PriceDiscretion	Price Discretion, blank when not submitted	Number			2
24	TimelnForce	TimelnForce	Order Qualifier	String		GFS = Good for Session FAK = Fill and Kill Order FOK = Fill or Kill Order	
25	AggressiveIndicator	AggressorIndicator	Trades only, Y= Aggressive, N= Passive trade	String		Y, N	
26	OrderID	OrderID	Globex Assigned Unique Order ID	String	Y		4028036612
27	ClientOrderID		Customer Supplied Order ID	String	Y		CLIENTORD1
28	TradeID	TradeID	Trades only, Unique Trade Level ID	String			176CE64CAEE0003DAFAA

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29	DealID		Trades only, Unique Venue Deal ID	String			14173108
30	SideID		Trades only, Unique Trade Side Level ID	String			176CE64CAEE0003DAFAC
31	Memo		This general purpose text field could be mapped from iLink to Clearing STP for trades and could also be leveraged as a request-response identifier on Globex to tie together incoming request messages from customer with corresponding acks/rejects from Globex	String			Test_memo_GSU
32	OrderType	OrderType	Order Type	String	Y	L = Limit, F = Fixing	
33	LiquidityProvisionIndicator		EU Applicable Only, Indicates if an order was submitted for market making obligation as required for MiFID.	Boolean		Y, N	
34	BaseCcy	BaseCcy	Unit of Measure Currency, Base Currency	String	Y		USD
35	LocalCcy	LocalCcy	Trading Currency, Local Currency	String	Y		USD
36	SettlementCurrency		Settlement Currency	String			USD
37	SettlementDate	SettlDate1	Transaction Settlement Date if known	Date			20210108
38	RegulatoryId		EU only, Regulatory ID	String			
39	SessionID		iLink Session ID	String	Y		A2D
40	ManualOrderIndicator		Indicates if the order is Manually entered	String	Y	Y (Manual), N (Not Manual)	
41	CancelReason		Details cancel reason	String		Codes Blank = Client Cancel 8 = Exchange (GCC) 100 = Cancel on Disconnect 103 = Cancel Oldest (Resting) due to Self Match Prevention 104 = Cancel from CME Globex Credit Controls (GC2) violation 105 = Cancel from FirmSoft 106 = Cancel from Risk Management API (RMI) 107 = Cancel Newest (Aggressing) due to Self Match Prevention 108 = Cancel due to resting order quantity less than minimum lot size 109 = Cancel due to no longer being Best for Fixed Income Markets Only	
42	ProductType	SecurityType	Trade's product type	String		FXSPOT, FXNDF, FXEFIX	
43	Region	Region	Orders and Trades	String	Y	NY, TY, LN	
44	SettlementCounterparty	SettlCounterparty	Trades only, settlement counterparty	String			ABCD
45	AccessMethod	AccessMethod	Orders and Trades, access connection method	String		EBSW, EBSAI, API SPOT	
46	TenorType	TenorType1	Tenor Value, use SPOT for FX.	String		M = Month B = Broken Date	SPOT, M,D
47	TenorValue	TenorValue1	NDF order and trade only, Tenor Value	String			1
48	EFIXSource		EFIX orders and trades only, EFIX Source	String			HSRA, WM, BFIX...
49	EFIXTime		EFIX orders and trades only, EFIX Time	String			11:30
50	FixingDate		NDFs Only	Date			20220115