



**TRADING TECHNOLOGIES**

# CME iLink3: Pre-Registration Order Entry

**Version 1.02**

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# Revision History

Date	Version	Description
November 21, 2024	1.02	<ul style="list-style-type: none"><li>● <a href="#">“New Connection Types - Order Entry Service Gateway”</a><ul style="list-style-type: none"><li>○ “Configuration” - Added order routing connection information.</li></ul></li></ul>
November 6, 2024	1.01	<ul style="list-style-type: none"><li>● “Documentation”<ul style="list-style-type: none"><li>○ Updated first paragraph</li></ul></li><li>● “New Connection Types - Order Entry Service Gateway”<ul style="list-style-type: none"><li>○ Added “Connectivity”</li></ul></li></ul>
October 24, 2024	1.00	Initial publication.

## CME iLink3: Pre-Registration Order Entry

The current production released version of TT CME iLink3 Gateway utilizes the CME iLink3 “On Demand” order entry type for Convenience Gateway (CGW), which requires all orders to be sent to the exchange using two messages:

1. A Party Details Definition Request message
2. An Order request message (e.g. New Order Single, Order Cancel/Replace, Order Cancel Request, etc).

The version recently released to UAT of will continue to support “On Demand” order entry and will also support the CME iLink3 “Pre-Registration” order entry type, allowing orders to be submitted to the exchange using a single order message alone.

### “On Demand” vs “Pre-Registration”

“Pre-Registration” offers a significant throughput advantage, as each order is sent to the exchange as a single message, instead of two. For On-Demand order entry, TT recommends configuring Max Orders Per Second on the Connection to 250, while for Pre-Registration, the recommendation is 500.

### Functional Description of the Pre-Registration Process

When an order add or order amend is sent into the market using a unique combination of Order Tag Defaults/Overrides, that unique combination will be stored in a TT Pre-Registration Database along with a corresponding CME Party Details ID. Every subsequent order sent using the same combination of Order Tag Defaults/Overrides will be sent to the exchange using the CME Party Details ID instead of the full collection of Order Tags. This type of order is referred to as a Pre-Registration Order.

TT defines "unique" as any combination of Order Tag Defaults/Overrides that has not previously been used by any user in the Firm during the current week.

## New Connection Types - Order Entry Service Gateway

To Support iLink3 Pre-Registration, TT has added 2 new Connection Types to Setup called “Order Entry Service Gateway (OESGW)”

- **Connection Types:** The details required for configuration are identical to those needed for an order routing iLink session:
  - Order Entry Service Gateway - MSGW iLink 3
  - Order Entry Service Gateway - CGW iLink 3
  - **Connectivity:**
    - In UAT, All OESGW connections should use the following IP address, along with the port assigned to the session by the CME
      - 69.50.112.152
    - In Production, All OESGW connections should use the following IP address, along with the port assigned to the session by the CME
      - Primary: 205.209.202.93
      - Secondary: 205.209.202.113
- **Purpose:** The new TTUS connection will be used exclusively for pre-registering a Firm’s administrative data (e.g. Party Details), the Order Entry Service Gateway will not handle order messages.
- **Usage:** Order Entry Service Gateway will establish a connection to the exchange to handle exchange pre-registration tasks.
- **Configuration:** Each Firm that plans to use Pre-Registration will be required to set up and configure OESGW Connections
  - For Convenience Gateway connections:
    - On the order routing connection, admins must select the “Use Pre-Registration” checkbox in Additional Settings
    - Each Session/Firm ID combination configured with an iLink 3.0 Convenience Gateway order entry connection will required to have a corresponding OESGW connection in order to enable Pre-Registration
  - For MSGW connections
    - On the order routing connection, admins must select the “Use Pre-Registration” checkbox in Additional Settings
    - One OESGW connection for the Session/Firm ID combo is required, and will serve all Market Segments used for that connection
  - Notes
    - In all cases, the OESGW connections must login using the same iLink Session/Firm IDs and password already in use for the order entry connection
    - iLink Sessions are used simultaneously for both Order Management and Pre-Registration Management

- There is no performance impact to orders on an iLink Session when the same Session ID is used simultaneously for both the Order Connection and the OESGW / Pre-Registration connection

## Known Issues

- TT is investigating an issue when orders are sent via automated trading tools immediately after pre-registration occurs, and which may result in the following error: "Child request rejected: Unknown ID (unknown PartyDetailsListReq)"