



iLink 2.X Software Developers Kit Appendices

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Appendix A: CME Globex Platform Session-Level Error Messages

The following list of error messages is for informational purposes only and may not be complete. If you have any questions regarding error messages while in the certification and development process, you may call CSET at (312) 930-2322. If you have any questions regarding error messages in production, you may call GCC at (312) 456-2391.

Primary Channel

The following error messages can be received either in tag 58-Text in the Logout (tag 35-MsgType = 5) or in the message Reject-Session Level (tag 35-MsgType = 3) message.

Table A.1.Primary Channel Error Messages

MsgType	Text (tag 58)	Description
Logout	Manual logout. Contact CME Operations for assistance.	GCC logs out a client via Hawk
Logout	Disconnect after <maxRetry> test requests without reply	
Logout	Invalid password. Logout forced.	Client authentication fails
Logout	Invalid or Missing SenderCompID. Logout Forced.	Can not find SenderCompID
Logout	Invalid SessionID. Logout Forced.	Session ID sent does not match the Session ID in the FIX Gateway
Logout	Received initial logon message with Primary Indication = <indicator> Expected U or N	Client didn't send the right FT indicator for logon
Logout	Received invalid fault tolerance indicator = <prIndication> Logout forced.	Received something not B nor P
Logout	Received logon message while already logged on. Logout forced.	
Logout	Non-Logon message received while not logged on.	
Logout	Cannot have an Original Sending Time field on an initial logon. Logout forced.	Check for new Resend Request compatibility
Logout	Cannot have Reset Sequence Number Flag=Y during initial logon. Logout forced.	Change for COOL P2

Table A.1.Primary Channel Error Messages

MsgType	Text (tag 58)	Description
Logout	Failed to reset sequence numbers at the beginning of the week. Logout forced.	Logon without resetting seq number at the beginning of the week
Logout	Error during logon. Heartbeat value invalid. Received: <heartbeatInt>, expected value in range 5-999.	
Logout	Client logged out.	Per client's request with wrong sequence number
Logout	Logout confirmed.	Per client's request
Logout	Sequence number received lower than expected. Expected <seqExpected> Received <msgSeqNum> Logout forced.	
Logout	FIX Gateway Internal Error	
Logout	In session logon message must have tag 141=Y. Logout forced.	
Logout	Invalid BeginSeqNum or EndSeqNum. Cannot be greater than last seq num sent.	
Logout	Invalid MsgSeqNum. Expected [<seqExpected >] Received <msgSeqString>.Logout forced.	
Logout	Invalid tag 36-NewSeqNum. Integer required. Logout Forced.	
Logout	Logout after <maxRetry> test requests without reply	
Logout	Received initial logon message with Fault-Tolerance Indicator = <fti> Expected U. Logout forced.	
Logout	Sequence number can not be lower than expected. Logout forced.	
Reject	UNKNOWN Message received. Tag 35-MsgType = <msgType>	
Reject	Could not extract message type.	
Reject	Order Id <orderId> has an invalid format	
Reject	Side has an invalid value: <FIXSide>	

Table A.1.Primary Channel Error Messages

MsgType	Text (tag 58)	Description
Reject	Order type has an invalid value: <FIXType>	
Reject	Validity type has an invalid value: <FIXValType>	
Reject	Can not convert time only <FIX-Time>	
Reject	Can not convert date <FIXDate- teTime>	
Reject	Can not convert validity date <FIX- Date>	
Reject	<FIXQty> is not a valid quantity	
Reject	<FIXContract> is not a valid contract description	
Reject	Price has an invalid value: <FIX- Price>	
Reject	FIX Gateway Internal Error	Cannot convert the message for an unknown reason
Reject	Tag 112-TestReqId is invalid.	Can not extract 112 on a Test Request
Reject	FIX Gateway internal error	Cannot send msg—unknown reason
Reject	Unknown, invalid, or missing mes- sage type.	
Logout	In session logon message must have tag 141=Y. Logout forced.	In an in-session logon message
Reject	Invalid FIX field: <field>	When parsing the message
Reject	Tag 49-SenderCompId is not present	
Reject	Tag 49-SenderCompId has an incor- rect value: <tagStr> - need to be 'XXYYF' format	
Reject	Tag 49-SenderCompId has an incor- rect value: <tagStr> - firm <firmId> is not authorized to send messages on this session	
Reject	Tag 35-MsgType is not present	
Reject	Tag 35-MsgType has an invalid value: <tagStr> not supported by the FIX Gateway	

Table A.1.Primary Channel Error Messages

MsgType	Text (tag 58)	Description
Reject	Tag 50-SenderSubId is not present	
Reject	Tag 142-SenderLocationId is not present	
Reject	Tag 52-SendingTime is not present	
Reject	Tag 52-SendingTime is not formatted properly: <tagStr>	
Reject	Tag 56-TargetCompld is not present	
Reject	Tag 56-TargetCompld has an incorrect value: <tagStr>, should be CME	
Reject	Tag 57-TargetSubId is not present	
Reject	Tag 57-TargetSubId has an incorrect value: " <tagStr>, should be G or T	
Reject	FIX Gateway internal error	Can not validate the message for an unknown reason
Reject	Error. Received new Resend Request while already processing a Resend Request.	
Reject	Invalid BeginSeqNum. Cannot be less than 1.	
Reject	Invalid EndSeqNum. Cannot be less than 0.	
Reject	Range of messages to resend is greater than maximum.	
Reject	BeginSeqNo is greater than EndSeqNo.	
Reject	Range of messages to resend is greater than maximum.	
Reject	Sequence number can not be lower than expected.	For a sequence reset
Reject	Unknown, invalid, or missing tag 35-MsgType: <msgType>	
Reject	Cannot convert exec type	
Reject	Cannot convert price	
Reject	Cannot convert quantity	
Reject	Cannot convert side	

Table A.1.Primary Channel Error Messages

MsgType	Text (tag 58)	Description
Reject	Cannot convert time only < FIX-Time>	
Reject	Cannot convert type for	
Reject	Cannot convert validity date <FIX-Date>	
Reject	Cannot convert validity type	
Reject	Cannot extract data from message	
Reject	Cannot extract firmId	
Reject	Cannot extract price	
Reject	Cannot extract side	
Reject	Can not maturity month/year	
Reject	Tag 11-ClOrdId has an invalid value:	
Reject	Error extracting call/put flag	
Reject	Error extracting data from message	
Reject	Error extracting open/close flag	
Reject	Error in discretion flag	
Reject	Error in fill or kill flag	
Reject	Error in the cmta	
Reject	Error in the cmta giveup CD	
Reject	Error in time in force	
Reject	Error. Received new Resend Request while already processing a Resend Request.Invalid EndSeqNum. Integer required.	
Reject	Invalid EndSeqNum. Integer required	
Reject	Invalid side <side>	
Reject	Last 8 characters of tag 11-ClOrdId cannot contain spaces only	
Reject	Status for this order is unavailable. Please retry later.	
Reject	Tag 204-CustomerOrFirm is mandatory	
Reject	This message type can not be converted (type <msgType>)	

Table A.1.Primary Channel Error Messages

MsgType	Text (tag 58)	Description
Reject	Range of messages to resend is greater than maximum allowed [2500]	

Backup Channel

Table A.2.Backup Channel Error Messages

MsgType	Text (tag 58)	Description
Logout		Per client's request
Logout	Non-Logon message received while not logged on.	
Logout	Tag 49-SenderCompld is not present	
Logout	Tag 49-SenderCompld has an incorrect value: <tagStr> - need to be 'XXXYYYYF' format	
Logout	Received invalid fault tolerance indicator = <prlIndication> Expected B	
Logout	Tag 49-SenderCompld has an incorrect value: <tagStr> - firm <firmId> is not authorized to send messages on this session	
Logout	FIX Gateway internal error	Can not handle an incoming message
Logout	FIX Gateway internal error	Can not send heartbeat
Logout	Disconnect after <maxRetry> test requests without reply	
Logout	FIX Gateway internal error	Can not send test request
Logout	Invalid password. Logout forced.	For a logon
Logout	Received initial logon message with Primary Indication = <indicator> Expected U	For a logon
Logout	Error during logon. Heartbeat value invalid. Received: <heartbeatInt> expected value >= 5.	For a logon
Reject	Could not extract message type.	
Reject	UNKNOWN Message received. Tag 35-MsgType = <msgType>	

Appendix B: CME Globex Application - Level Error Messages

The following error messages can be received either in the Execution Report - Reject (tag 35-MsgType = 8) message or in the Order Cancel Reject (tag 35-MsgType = 9) message. For the Execution Report – Reject, the Error Code will be contained in **tag 103-OrdRejReason**. For the Order Cancel Reject, the Error Code will be contained in **tag 102-CxlRejReason**. For both message types, the error reason will be contained in tag 58-Text.

Note: This list of error messages is for informational purposes only and may not be complete.

If you have any questions regarding error messages while in the certification and development process, contact CSET at (312) 930-2322. If you have any questions regarding error messages while in production, contact GCC at (312) 456-2391.

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
1000	This instrument does not exist
1001	Unknown function
1002	Forbidden function for subscriber type
1003	Group state doesn't allow this function
1004	Instrument state doesn't allow this function
1005	Quantities must be numeric
1006	Price format is not valid
1007	A mandatory area is not or bad filled
1008	Invalid Hour area format
1009	Group not authorized for this subscriber
1010	Mandatory field \$\$ is not filled
1011	Field \$\$ is bad filled
1012	Unknown group of instrument
1013	Tick expression format is invalid
1014	This instrument doesn't allow this function
2002	Message not used
2003	Order price must be filled for limited orders

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
2004	Order price must not be filled for 'O', 'M' & 'X' orders
2005	Quantities must be multiple of traded lot
2006	Type of price invalid or not authorized according to stock or GR state
2009	Cross orders forbidden in pre-opening stage
2010	Cross order price type must be limited
2011	Total quantity must be greater than traded lot for a cross order
2013	Market price orders not supported by opposite limit
2014	Price must be valid against tick table
2015	Cross order price must be inside the limits
2016	FAK orders forbidden for at best, all or none and Stop-less orders
2018	Invalid Date format
2019	Validity date less current
2020	Validity date must be lower than default date
2021	Order account type code must be C, N, A or V
2023	Buy-Out Orders must have limit price and multiply quantity
2025	validity date of FOK, Day or dflt order must not be filled
2028	Disclosed or minimum quantity greater than total quantity
2029	Min quantity forbidden for cross best or stop orders
2030	Minimum quantity forbidden in pre-open except for All or none orders
2031	Disclosed quantity too small
2032	Disclosed quantity forbidden for FAK, MOO, cross, Best and Stop orders
2033	This Subscriber doesn't exist
2034	Order cannot be captured for CC

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
2035	Only CC can capture an order for another subscriber
2036	Order type must be 'A' 'I' 'P' or 'G'
2037	Order sequential number must be numeric
2040	Minimum quantity cannot be modified
2042	No modification for the order
2044	Validity date type for a cross order must be FAK
2045	This order is not in the book
2046	Disclosed quantity cannot be greater than total or remaining qty
2047	Quantity must be less than 100.000.000
2048	Unfreeze with acceptance impossible, Best orders not given
2049	Cross order forbidden for stop order
2050	Cross order forbidden for All or none
2051	Invalid cross order price, All or none order
2052	AON : Tot qty not multiple of min qty or (tot qty/min qty) >10 or <2
2053	Disclosed qty & Min Qty > 0, forbidden for FAK and AON order
2054	AON : Tot qty not multiple of dis qty or (tot qty/min qty) >10 or <2
2055	Trigger price format is invalid
2056	invalid Tick table for trigger price
2057	Trigger price invalid for order type
2058	Stop price maxi-mini must be >= trigger price
2059	Stop price maxi-mini must be <= trigger price
2060	Trigger price must be < last price or last day price
2061	Trigger price must be > last price or last day price
2062	Qty (tot or min or dev) > qty authorized for an AON

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
2063	(Qty (tot or min or dev) * price) > capital authorized for AON
2064	This Trader does not belong to this Member
2065	Trader Id cannot be updated
2066	Origin date greater than current
2069	Last underlying instr. price is out of limits
2070	STOP orders not authorized for SPREADS
2071	Price must be > 0
2072	Foreign firm subscriber must be different from original subscriber
2073	Order's type not accepted with allocation
2074	Modification from STOP to AON or AON to STOP is forbidden
2115	Total quantity must be inside the limits
2129	Minimum quantity forbidden for STOP orders
2130	Minimum quantity forbidden in pre-opening stage
2137	Order price is outside the limits
2500	Confirmation mandatory for this order
2501	Order handled in PreOpening - rejected in Continuous Trading
2502	Error, Instrument already in Fast-Market
2503	Error, Instrument already in Slow-Market
2600	The Member is NOT Market-Maker for this Instrument
2601	Buy price must be less or equal to sell price
2602	Invalid price publicity type
2603	Invalid Subscriber type
2604	Trader Id is invalid
2953	Subscriber not allowed for TCS
3000	Instrument already suspended

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3001	Instrument already reserved
3002	Instrument must be reserved or suspended
3003	Instrument must be frozen
3004	Instrument must be authorized
3005	Instrument must be forbidden
3006	No specialist subscriber for this instrument
3007	Fixing time must be less than End consult time
3008	No order to delete in the book
3009	High limit must be greater than low limit
3010	Frozen price must be inside high and low limit
3011	settle price mandatory
3012	Old Last day price invalid
3013	frozen price is not found
3014	Last day price must be filled
3015	Instrument was traded after the session beginning
3016	A group or an instrument must be filled
3017	Invalid data for low and high limits
3018	The group has no instrument
3019	The Group opening Time commands the Instrument's one
3020	No opening time or fixing recorded for the Instrument
3021	The opening/Fixing time must be greater than system Time
3022	Opening Time must be < PostSession Time or PS Time must exists
3023	TRADING-DATE must be > ORDER-ENTRY-DATE
3024	Previous Lot size different from the current one
3025	Previous H/L Limits different from current ones

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3026	Previous Ref.P/T.Limit/Vali.D. different from the current ones
3027	Previous Coeff.Part different from current
3028	Previous Nbr of Stocks QMG different from current
3029	The Lot size cannot be changed if there are orders in the Book
3030	FIRST-LINE-REQUESTED must be filled
3031	NBRE-LINES-REQUESTED must be filled
3032	Selection is empty
3033	Opening or Fixing already scheduled for this Time
3034	Opening or Fixing already scheduled, Time entry rejected
3035	Opening or Fixing already scheduled, Reset rejected
3036	The Min and Max values entered are incorrect
3037	The Max value must be greater than the Min value
3038	The Posted Request to suppress is not in the REQUESTS table
3039	There is no Request corresponding to selection in the REQUESTS table
3040	High limit must be different than zero
3041	The Tick limit must be > 0 and < or equal to 100%
3042	HOST ORDER NUMBER cannot be null
3043	ORDER DIRECTION INDICATOR must be 'A' or 'V'
3045	The Times entered must be greater than the System Time
3048	Time POST-SESSION is mandatory, unique and equal to last Time
3049	All the Group event must have different scheduled Times
3050	The After-Opening scheduled state must be at least 10 minutes after

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3051	Minimum delay between 2 scheduled Group events not respected
3052	At Least 10 minutes between Opening and Surv-Interv
3053	A State Change Time cannot be scheduled if State is the current one
3060	This group does not exist
3062	The OLD TEMP TICK LIMIT is invalid
3063	The OLD DEFAULT TICK LIMIT is invalid
3064	An indic. value must be 0 or 1
3065	The old value of an indicator is incorrect
3066	Relative day 0 cannot have events with triggered time = 00:00:00
3067	Data unchanged
3068	PRICE VALIDITY DATE is wrong
3069	Undefined currency for the instrument. Instrument still forbidden
3070	No Tick for the instrument, Instrument still forbidden
3071	The concerned subscriber does not have the type MEMBER
3072	The reservation indic. must be '+' or '-'
3073	The entered date does not exist in the system calendar
3074	There is no Variable Tick row for the specified criteria
3094	Post-session timer must be > Instrument differed opening timer
3095	Forbidden break after Interruption during end-consult stage
3096	Restarting in Continuous impossible after a Market Interrupt

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3097	Impossible Upd, an Instrument has odd lots in the book
3099	Previous Instr. different from the current one
3100	The Instrument Reference Price must be non null
3101	If H/L are null, Instr. or Group Tick Limit must be non null
3102	The temporary tick limit must be non null
3103	The default Tick Limit must be non null
3104	No valid tick for limit computed
3105	Forbidden delete, instrument state forbidden or frozen
3106	The Last Adjusted Closing Price must be non null
3107	The Request Time must be smaller or equal to System Time
3108	Request already exists for the Instrument or the Group
3109	Indic. order cancellation can only take values 0,1,2,3
3110	There are STOP orders for this Instr, Reset is rejected
3111	Change displayed Qty is forbidden on STOP/AON orders
3112	Incorrect value for Ref/Settl. Price
3113	Incorrect value for the Last Adjusted Closing Price
3114	Trading Day indicator = 0 or 1
3115	Session Template must be empty for day type 'F' or 'O'
3116	Day type incompatible with next day
3117	Day type incompatible with previous day
3118	First Default schedule time must have relative day value 0
3120	Invalid Group Event code

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3121	Group state after opening empty or badly filled
3122	Group state after opening must be filled only if Opening
3123	Session template incompatible with market type associated to Group
3132	State change invalid :
3133	Scheduled time for the group are expired
3135	Invalid day type
3136	Invalid matching algorithm type (A/F)
3137	Matching algorithm type is already Allocation
3138	Matching algorithm type is already FIFO
3150	Spread Technical Error
3151	Spread Technical Error
3152	A leg of this spread is already linked
3153	Dst cannot be activated for this spread
3154	The state of a leg doesn't allow this function
3200	The Strategy type already exists
3201	The Strategy type doesn't exist
3202	This strategy does not exist
3203	This couple group-strategy type is already forbidden
3204	This couple group-strategy type is not forbidden
3205	The delay is not higher than the minimum delay
3206	Max/Min leg must be between including 2-40 and Min = or < Max
3207	A leg cannot be a Strategy
3208	Number of legs must be between including Min and Max
3209	The quantity type must be filled with Blank or AON
3210	Number of legs is bad filled

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3211	The legs must have the same contract
3212	All instrument codes in the reserved bracket are used
3213	A similar strategy \$\$ already exists
3214	The ratios must respect conditions on strategy type
3215	Strategy not authorized for group
3216	Authorization forbidden - transaction unauthorized for strategy
3217	This function can not be captured for another subscriber
3218	This strategy is forbidden for this quantity type
3219	Invalid instrument code
3220	Two legs of this strategy are similar
3221	A leg does not exist
3222	The legs must respect conditions on strategy type
3223	Command rejected, the couple group-strategy type is forbidden
3224	This strategy cannot be a delta neutral
3225	Invalid instrument type
3226	Ratios must be less than 99
3227	Stock thawed is rejected because the order is no more valid
3228	Date was expired for the stock
3229	Command rejected, duration goes through the next stage
3901	Unknown order in book
3902	Old priority invalid for database
3903	New and Old priority are equal
3904	Priority already exists
3905	Priority hour greater than current time

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
3906	Old shown qty is not equal to database
3907	Displayed quantity is not multiple from trade unit
3908	New and Old quantity are equal
3909	New Displayed qty greater than disclosed quantity
3910	New Displayed quantity greater than remaining quantity
3911	Trade hour greater than current
3912	Traded quantity less than trade unit
3913	Traded quantity not multiple of trade unit
3914	Invalid trade price
3915	The subscribers are not member firms
3916	Cancel trade date not equal to current
3917	Trade does not exist
3918	Invalid trade price against tick table
3919	trade hour must be greater than last trade hour
3920	Invalid hour format
3921	Trade hour must be less than last trade hour
3922	Order MUST have a hidden Qty in order to change its displayed Qty
3923	Trade rejected: its price crosses STOP orders in the book
3924	Delay between current time and first asked time is too short
3925	Next to Last price and Last adj closing price are invalid
3926	Cancel is impossible: Ask Stop with trigg. price > next to last traded
3927	Cancel is impossible: Bid Stop with trigg. price < next to last traded
3928	Trade price must be inside the limits
5500	SQL Error, Advise Computer staff

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
5501	SQL tables mismatch, Advise computer staff
5502	No anomalies itemized
5503	Invalid Group/user; Access denied
5504	Invalid password; Access denied
5505	Password expired; please update it
5506	Captured data unknown in database
5507	You're not authorized to break this screen
5508	Direct screen break for this screen
5509	Your logon was changed. Please logon again
5510	Data were created
5511	Data were updated
5512	Data were deleted
5513	Logon authorization doesn't allow to execute this function
5514	Data already exist
5515	Invalid new password
5516	Invalid id code, notify production staff
5517	0000 screen access must be authorized
5518	Invalid screen (check nb/authorization)
5519	SLE Id unknown in SDF
5520	unknown in SDF
5521	SEC unknown in SDF
5522	Link SLE/Subscriber unknown
5523	Invalid SDF FILE entity
5524	Invalid SDF DEVICE entity
5525	Invalid SDF PROCESS SDF
5526	Invalid Precise Dest File
5527	Invalid General Dest File

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
5528	SEC application unknown in SDF; SLE/Subscriber unknown
5529	No member authorization for the Group
5530	NO group authorization for the member
5531	No group defined
5532	No member defined
5533	CC Subscriber, no update allowed
5534	Subscriber is not Market maker for the instr.
5535	Delete canceled, trader is connected
5536	Delete canceled, associated instruments still exist
5537	Server name invalid
5538	Data were read
5540	Min price too low
5541	Min price too high
5542	Last page raised
5543	Invalid key. Too many field captured.
5544	Invalid key. Tick not captured
5545	Invalid key for Tick & min price compute.
5546	Decimal number too high
5547	Decimal number too low
5548	Delete canceled, Variable tick table index still use
5549	Class code doesn't exist
5550	Server launched
5551	Launch canceled
5552	Batch mode doesn't allow this function
5553	File in use try later
5554	Update canceled, profile does not exist
5599	Error message doesn't exist
6000	Empty file

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
6001	Invalid record type
6002	Invalid File name
6003	Invalid date
6004	Invalid record number
6005	Existing record after footer record
6006	IXM code not numeric
6007	Footer record not found
6008	Header record not found
6009	Mandatory Data
6010	IXM type must be F, C, P or S
6011	Validity date type must be E or J
6012	Data is not numeric
6013	Not numeric under. IXM code
6014	Under. IXM filled and indicator not present
6015	Invalid price format
6016	Strike fill. strike currency code missing
6017	strike currency filled, strike missing
6018	H/L variation type expression is <> 1 or 2
6019	records chaining impossible for the Instrument
6020	Date/hour expired for record type I or C
6021	Underlying Instr not filled while indic fill.
6022	Settlement Indicator must be blank, N or C
6023	Settle Indicator inconsistent
6024	Settle Indicator must be 0 or 1
6025	Price definition must be 1, 2 or blank
6026	Exp. date must be >= Activ. date
6027	Matching code must be A or F
6028	Exp & activ. date must be > system date

Table B.1.CME Globex Application - Level Error Messages

tag 103 - OrdRejReason tag 102 - CxlRejReason ERROR CODE	CME Globex Platform Error Messages Text Description (tag 58)
6029	Unknown Instrument
6030	Instrument already exists
6031	IXM code conversion Error. Ask technical support
6032	Min Quantity must be greater than Max Quantity
6033	Low limit must be lower than High limit
6034	Invalid Margin Rate
6035	Credit class must be blank
6036	Stop orders to cancel, command must be confirmed
6037	- PS29A ALREADY PERFORMED ! -
6038	- PS29B NOT PERFORMED ! -
6039	IS NOT RECOGNIZED !
6040	! CONSULT REJECT FILE !
6041	Variable tick table index does not exist
6042	- EXECUTE PS29A BEFORE ALL ! -
9999	Technical error - Function not performed.

Appendix C: Order Entry Messages and Types By Product

Please note that some of the supported order entry messages and order types/validities for underlying futures contracts are not supported across all options on futures contracts. Developers should refer to the following table for these differences.

The table below lists the supported order types and corresponding qualifiers for **Futures, Equity & FX Options, and Eurodollar Options** products.

Legend: ✓ = Supported - = Not Supported

Table C.1. Supported Order Entry Messages and Order Types

	CME Futures	CME Options
Supported Order Types		
Market Order (with protection)	✓	-
Limit Order	✓	✓
Stop Order (with protection)	✓	-
Stop-Limit Order	✓	-
Market-Limit Order	✓	-
Supported Order Entry Messages		
New Order	✓	✓
Cancel	✓	✓
Modify (Order)	✓	-
Mass Quote	-	✓
Quote Cancel	-	✓
Request for Quote	✓	✓
Request for Cross	-	✓
Order Status	✓	✓
Supported Order Qualifiers		
Day	✓	-
GTD	✓	-
GTC	✓	-
FAK	✓	✓
Minimum Qty	✓	-

Table C.1. Supported Order Entry Messages and Order Types

	CME Futures	CME Options
Display Qty	✓	-

Appendix D: Additional Clearing Information

Clearing members can also use either the *Front-End Clearing User Interface* or the *TREX API* to mark a transaction for APS after the trade is posted.

Appendix E: CME Futures vs. CME Options Processing

This section describes CME Globex functionality for which processing differs between CME futures and CME EQ, FX, Interest Rate, and Commodity options.

Processing Differences Summary

The following table contains message-level information of processing differences between CME futures and CME EQ, FX, Interest Rate, and Commodity options.

Message Tag	CME Options	CME Futures
Execution Report Message (Tag 35-MessageType = 8)		
tag 60-Transact-Time	UTC timestamp includes milliseconds YYYYMMDD-HH:MM:SS.sss	UTC timestamp does not include milliseconds YYYYMMDD-HH:MM:SS
tag 37-OrderID	Unique identifier for order as assigned by CME. This identifier is unique per contract per trading session and contains 1-19 characters in an ever-increasing sequence (see the CME iLink 2.X Globex Message Specification).	The tag 37 – OrderID has a constant length for futures. In Execution Report messages, tag 37 has 14 characters: Date YYYYMMDD + 6-character sequence number.
tag 17-ExecID	Unique identifier for order as assigned by CME. This identifier is unique per contract per trading session and contains 1-19 characters in an ever-increasing sequence (see the CME iLink 2.X Globex Message Specification). Note: Customers should not parse or reference this field except for the Trade Number segment following the 'TN' in the fill notice.	The tag 17 – ExecID has a constant length for Equity and FX Options (and futures). For Execution Report Fill Notice, the tag 17 has 29 characters: 6-character sequence number + Date YYYYMMDD-HHMMSS + 'TN' + 7 character trade number. For other Execution Reports, the tag 17 has 20 characters: 6-character sequence number + Date YYYYMMDD-HHMMSS
Single Order Message (Tag 35-MessageType = D)		
tag 1-Account	If tag 1-Account contains a space, the client receives a Quote Acknowledgment message (tag 35-MessageType=b) with tag 1-Account = <space>.	If tag 1-Account contains a space, the client receives an Execution Report (tag 35-MessageType=8) with tag 150-ExecType = 8 (rejected)
tag 11-ClOrdID	If the value in tag 11-ClOrdID exceeds 32 characters, the order is rejected with a session-level reject message (tag 35-MessageType = 3).	If the value in tag 11-ClOrdID exceeds 32 characters, the message is accepted. The 8 right-most characters of tag 11- ClOrdID are returned in tag 11-ClOrdID of the Execution Report – acknowledgment message.

Message Tag	CME Options	CME Futures
tag 38-OrderQty	<ul style="list-style-type: none"> Quantity greater than maximum authorized quantity rejected with a session-level reject message (tag 35-MessageType = 3). An order missing this tag is rejected with a session-level reject message (tag 35-MessageType = 3). 	<ul style="list-style-type: none"> Quantity greater than maximum authorized quantity rejected with an Execution Report - Reject message (tag 35-MessageType = 8 and tag 39-OrdStatus = 8). An order missing this tag is rejected with an Execution Report - Reject message (tag 35-MessageType = 8 and tag 150-ExecType = 8).
tag 40-OrdType	Only Limit orders are supported. Orders submitted with the tag 40-OrdType set to a value different than limit (2) is rejected with an Execution Report - Reject (tag 35-MessageType = 8 and tag 39-OrdStatus = 8).	Valid values: 1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order
tag 59-TimelnForce	Only Day (0) and FAK (3) orders are supported. Orders submitted with the tag 59-TimelnForce set to a value different than 0 or 3 is rejected with an Execution Report - Reject (tag 35-MessageType = 8 and tag 39-OrdStatus = 8). Note: Orders submitted without tag 59-TimelnForce is accepted and defaulted to Day order.	Valid Values: 0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill (Immediate or Cancel) 6 = Good Till Date (GTD)
tag 151-LeavesQty	<ul style="list-style-type: none"> For elimination of Day orders at group close, returns tag 151= 0 in Execution Report message. For an FAK partial fill, tag 151 = 0 in the Elimination Report. 	<ul style="list-style-type: none"> For elimination of day orders at group close, tag 151 is not returned in Execution Report messages. For an FAK partial fill, tag 151 is not returned in Elimination Report messages.
tag 110-MinQty	This tag is not supported for options. An order submitted with the tag 110-MinQty is rejected with a session-level reject (tag 35-MessageType = 3).	Minimum quantity of an order to be executed. This tag is used only when TimelnForce = Fill and Kill (Immediate or Cancel). This field is used in conjunction with TimelnForce to replicate FOK functionality in CME Globex. If TimelnForce is set to FAK, the value of MinQty must equal the value of OrderQty. The format of this field is different from FIX protocol specifications. This field must be an integer.

Message Tag	CME Options	CME Futures
tag 9717-CorrelationCIOrdID	If tag 9717-CorrelationCIOrdID contains a space, the client receives a Quote Acknowledgment message (tag 35-MsgType=b) with tag 9717- CorrCIOrdID = <space>.	If tag 9717-CorrelationCIOrdID contains a space, the client receives a Quote Acknowledgment message (tag 35-MsgType=b) with tag 9717-CorrelationCIOrdID not returned.
tag 210-MaxShow	This functionality is not supported for options. Orders submitted with tag 210-MaxShow are rejected with a session-level reject (tag 35-MsgType = 3).	Maximum quantity of an order to be shown in the order book to other customers at any given time.
Cancel Request Message (tag 35-MsgType = F)		
tag 41-OrigCIOrdID	If tag 41-OrigCIOrdID contains only space(s), the client receives an Order Cancel Reject message (tag 35-MsgType = 9) with tag 39-OrdStatus = U (undefined).	If tag 41-OrigCIOrdID contains only space(s), the client receives an Execution Report (tag35-MsgType = 8) with tag 39-OrdStatus = 4 (canceled), tag 150-ExecType = (canceled), and tag 151-LeavesQty = 0.

Appendix F: Strategy Type Codes

Strategy Type Code*	Description
Futures Spreads	
SP	Futures Calendar
EQ	CME Equity Futures Calendar
FX	CME FX, GSCI and GSCI ER Futures Calendar
EC	CME HICP and CPI Futures Calendar
PK	Futures Pack
PS	Futures Pack Spread
PB	Futures Pack Butterfly
FB	Futures Bundle
BS	Bundle Spread
*HZ	Futures Horizontal
BF	Butterfly
DF	Double Butterfly
CF	Futures Condor
MP	Month vs. Pack
IS	Futures Inter Commodity
FS	Futures Strip
C1	NYMEX 1:1 Crack
RT	COMEX Silver
Options Spreads	
SG	Options Strangle
**VT	Options Vertical
HO	Options Horizontal
BO	Options Butterfly
ST	Options Straddle
CO	Condor
XT	Xmas Tree
SR	Strip

Strategy Type Code*	Description
GN	Generic
RR	Risk Reversal
HS	Horizontal Straddle
DB	Double
CC	Conditional Curve
SS	Straddle Strip
3W	3-Way
Options Ratio Spreads	
12	1 x 2 ratio
13	1 x 3 ratio
23	2 x 3 ratio

* For CME Equity options spreads, 'HZ' is the strategy type code for the Horizontal spread.

** For CME Equity options spreads, 'VC' is the strategy type code for a Vertical Call and 'VP' for a vertical Put.

Appendix G: Application Messages

New Order (tag 35-MessageType = D)

The following FIX 4.2 message is an example of a New Order (tag 35-MessageType=D):

```
8=FIX.4.2 ♦ 9=237 ♦ 35=D ♦ 34=2 ♦ 49=ABC001P ♦ 50=230 ♦ 52=20020425-10:00:29.714 ♦ 56=CME
♦ 142=23001 ♦ 43=N ♦ 57=G ♦ 97=N ♦ 369=37 ♦ 1=606060 ♦ 11=ORD:1019746829714 ♦ 21=1 ♦
38=2 ♦ 40=2 ♦ 44=500 ♦ 54=1 ♦ 55=H5 ♦ 59=1 ♦ 60=20060425-10:00:29.714 ♦ 77=O ♦ 107=GEZ7 ♦
109=230 ♦ 167=FUT ♦ 204=1 ♦ 9702=1 ♦ 9717= ORD:1019746829714 ♦ 10=023
```

Table G.1. New Order - Single

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = D				
142	SenderLocationID	Y*	23001	Trader's workstation ID is 23001 as assigned by the clearing member firm.
43	PossDupFlag	N	N	This is the original transmission of this message.
57	TargetSubID	Y*	G	This order is being processed by the CME Globex platform.
97	PossResend	N	N	This is the original transmission of this message.
369	LastMsgSeqNum-Processed	N	37	The last MsgSeqNum value received and processed.
1	Account	Y*	606060	Account mnemonic is 606060.
11	ClOrdID	Y	ORD:1019746829714	Unique identifier of the order as assigned by the client.
21	HandlInst	Y	1	Order is an automated execution order.
38	OrderQty	Y*	2	2 single contract units are ordered.
40	OrdType	Y	2	Order is a Limit Order.
44	Price	N	500	Price per single contract unit is 500.
54	Side	Y	1	Order is a Buy Order.
55	Symbol	Y	H5	Specifies the product group of an instrument.
59	TimeInForce	N	1	Specifies how long the order remains in effect. Order is Good Til Cancel (GTC).
60	TransactTime	Y	20060425-10:00:29.714	Time of order creation is at 10:00:29 GMT on April 25, 2006.
107	SecurityDesc	Y*	GEZ7	Human readable instrument specified by the individual entering the order.

Table G.1.New Order - Single

Tag	FIX Name	Req	Sample Value	Description
109	ClientID	N	230	Customer identifier used in third-party transactions.
167	SecurityType	Y	FUT	Security type is a Future.
204	CustomerOrFirm	Y*	1	Used to specify that the order is the firm placing it.
9702	CtiCode	Y*	1	Broker/trader is trading for own account.
9717	CorrelationClOrdID	Y*	ORD:101974 6829714	For New Order – Single, this tag must contain the same value as placed in ClOrdID (tag 11). For subsequent Cancel/Replace & Cancel requests, this tag must contain the ClOrdID as it appeared on the New Order – Single request.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Security Definition Request (tag 35-MessageType = c)

8=FIX.4.2.9=329.35=c.34=165.49=vvv619P.50=619.52=20061026-
10:58:20.822.56=CME.142=619.43=N.57=G.97=N.200=20070101.202=9600.320=CLT0001.321=1.55=
GE.461=OMAFCS.947=USD.9776=N.555=2.600=E\$.556=USD.610=200701.612=9600.620=GE0H7P9
000.942=USD.624=1.623=1.600=GE.556=USD.610=200701.612=9600.620=GEH7.623=1.624=2.942=
USD.566=9500.1017=0.55.10=060

The (→) symbol designates repeating groups within the message.

Table G.2.Security Definition Request

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = c				
58	Text	N		Special instructions
320	SecurityReqID	Y	CLT0001	Unique message ID
321	SecurityRequest-Type	Y	1	Value must equal: 1= Request Security identity for the specifications provided).
9776	AutoQuoteRequest	N	N	Valid values: • Y= Automatically send an M4 (RFQ) message upon acceptance. • N = No automatic M4 (RFQ) submission.

Table G.2. Security Definition Request

Tag	FIX Name	Req	Sample Value	Description
555	NoLegs	Y	2	Value must equal the number of repeating groups in the message. For Covereds, valid values are 2 and 3.
Option Repeating Group (one per message for Covered)				
→600	LegSymbol	Y	E\$	<ul style="list-style-type: none"> • Must be first tag in repeating group. • Must correspond to instrument defined in tag 620-LegSecurityDesc • Must be present when tag 555-NoLegs is present <p>This tag contains the Instrument Group of the Option contract obtained from position 70-71 of the Instrument Creation (MO) message.</p>
→602	LegSecurityID	N	GEH6	ISIN code of the repeating group contract. If invalid or not present, this tag will be returned corrected in the Security Definition (tag 35-MsgType = d) message.
→603	LegSecurityID-Source	N		4 = ISIN-based ID source. If invalid or not present, this tag will be returned as '4' in the Security Definition (tag 35-MsgType = d) message.
→620**	LegSecurityDesc	Y*	GEH7 C9650	<p>Instrument Code of the Option contract. This is the primary tag used to identify the contract. Message will be rejected if instrument is:</p> <ul style="list-style-type: none"> • invalid • not active • expired • closed or paused • nonexistent
→624	LegSide	Y*	1	<p>Must be present for option repeating group and must = 1 (buy).</p> <p>Note: All UDS contract are defined from the buy side.</p>

Table G.2. Security Definition Request

Tag	FIX Name	Req	Sample Value	Description
Future Repeating Group (one or two per message for Covered)				
→600	LegSymbol	Y	GE	Instrument group of the Future contract (GE). <ul style="list-style-type: none"> • Must be first tag in repeating group. • Must correspond to instrument defined in tag 620. • Must be present when tag 555-NoLegs is present.
→602	LegSecurityID	N		ISIN Code of the repeating group contract. If invalid or not present, this tag will be corrected in the Security Definition.
→603	LegSecurityID-Source	N		4 = ISIN-based ID source. If invalid or not present, this tag will be returned as '4' in the Security Definition (tag 35=MsgType = d) message.
→608	LegCFIcode	N		If invalid or not present, this tag will be corrected in the Security Definition. Refer to the table following the Security Definition (35=d) specification in the iLink 2.X message specification for a list of CFI codes.
→620	LegSecurityDesc**	Y*	GEH6	Instrument Code of the Future contract. This is the primary tag used to identify the contract. Message will be rejected if instrument is: <ul style="list-style-type: none"> • invalid • not active • expired • closed or paused • nonexistent
→624	LegSide	Y*	2	1 = Buy 2 = Sell
→566	LegPrice***	Y*	9600	Price of the future contract. If this field contains 16 or more digits, the Security Definition Request message will be rejected.
→1017	LegOptionDelta***	Y*	.30	Delta used to calculate the quantity of futures used to cover the option or option strategy. Six-byte field that can accommodate two decimal places. <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.
Standard Trailer				

Y: Mandatory by FIX, Y*: Required by CME (not by FIX protocol), N: Not required

Note: ** For purposes of constructing the Security Definition Request, each tag 620-LegSecurity-Desc must be populated with a value from the Instrument Code (position 72-91) of the market data Instrument Creation (MO) message.

Note: *** If tag 566-LegPrice or tag 1017-LegOptionDelta is included in an option repeating group, the Security Definition Request (tag 35-MessageType = c) will be rejected.

Security Definition (tag 35-MessageType = d)

Security Definition Example

Message String Example – Security Definition Accepted

```
8=FIX.4.2*9=364*35=d*34=8759*369=165*52=20061026-
15:58:19.999*49=CME*50=G*56=vvv619P*57=619*22=4*48=CME002500007*107=UD:U$:CFO
1027250000*200=200703*320=CLT0001*322=5011*323=2*55=U$*827=0*9776=Y*555=2*600=E0*602=C
ME007595721*603=4*608=OPADXS*610=200703*612=9000.0*620=GE0H7
P9000*624=1*600=GE*602=CME008037004*603=4*608=FXDXSX*610=200703*612=0.0*620=GEH7*62
4=2*566=9500*1017=0.55*10=055
```

Message String Example – Security Definition Rejected

```
8=FIX.4.2*9=421*35=d*34=75*369=101*52=20060310-
20:46:36.186*49=CME*50=G*56=rss800P*22=4*58=Error creating contract 'Contract is invalid:
'UD:U$:CVT 0311250005' is identical to 'UD:U$:CVT
0311250004"*107=REJECT23*320=CLT0001*322=23*323=5*827=0*9776=N*555=2*600=ZE*602=CME0
07319924*603=4*608=OCAXXX*610=200603*612=9650.0*620=GEH6
C9650*624=1*566=9650*600=GE*602=CME008749095*603=4*608=FXXXXX*610=200701*612=8962.5*
620=GEH6*624=2*566=9600*1017=0.3*827=0*10=130
```

The (→) symbol designates repeating groups.

Table G.3. Security Definition

Tag	FIX Name	Req	Sample Value	Description
Standard Header tag 35-MessageType = d				
15	Currency	N		Tradable currency.
22	SecurityIDSource	N	4	4 = ISIN-based ID source
48	SecurityID	N	CME002500 049	ISIN Code
58	Text	N		Used for instructions to customer if needed, i.e. reject reason.
107	SecurityDesc	N	UD:U\$:CVT0 31125000	New Covered instrument code

Table G.3. Security Definition

Tag	FIX Name	Req	Sample Value	Description
200	MaturityMonthYear	N	200703	Expiration for the Covered instrument
320	SecurityReqID	Y	CLT0001	ID from the Security Definition Request message.
322	SecurityResponseID	Y	22	Unique Id for the response.
323	SecurityResponseType	Y	2	Type of response: 2 = Accept security proposal with revisions as indicated in the message. 5 = Reject security proposal
55	Symbol	N	U\$	Instrument Group Code
9776	AutoQuoteRequest	N	N	Y = send Request for Quote (M4) message. N =do not send
555	NoLegs	Y	2	Number of repeating groups in the message. For Covered instrument will be 2 or 3.
Option Repeating Group				
→600	LegSymbol	Y	ZE	Instrument group requested
→602	LegSecurityID	N	CME007319 924	ISIN Code
→603	LegSecurityIDSource	N	4	4 = ISIN-based ID source
→608	LegCFIcode	N	OCAXXX	†CFI code for option instrument
→610	LegMaturityMonthYear	N	200603	Expiration month and year
→612	LegStrikePrice	N	9650.0	Strike requested. Included for outright options only.
→620	LegSecurityDesc	Y*	GEH7C9650	Product description (full name)
→624	LegSide	Y*	1	Side = 1 (Buy)
→942	LegStrikeCurrency	N		Strike currency. Included for outright options only.
Future Repeating Group				
→600	LegSymbol	Y	GE	Instrument group requested.
→602	LegSecurityID	N	CME008749 095	ISIN Code
→603	LegSecurityIDSource	N	4	4 = ISIN-based ID source
→608	LegCFIcode	N	FXXXXX	†CFI code for future instrument

Table G.3. Security Definition

Tag	FIX Name	Req	Sample Value	Description
→620	LegSecurityDesc	Y*	GEH6	Instrument code
→624	LegSide	Y*	2	Side: 1=Buy 2=Sell
→566	LegPrice	N	9600	Price of the futures contract. If this field contains 16 or more digits, the Security Definition Request message will be rejected.
→1017	LegOptionDelta	N	.3	Delta used to calculate the quantity of futures used to cover the option or option strategy. Six-byte field with two decimal places.
827	ExpirationCycle	N	0	Indicates when instrument expires: 0 = expire on trading session close
Standard Trailer				

Y: Required by FIX protocol, Y*: Required by CME (not by FIX protocol), N: Not Required

†CFI Codes for Derivatives

Options

The following table contains valid option values for each byte of the six-character CFI string.

Table G.4. CFI String Valid Options Values

Byte	Name	Valid Values
1	Category	O = Option
2	Group	C = Call P = Put M = Other (Spread)
3	Scheme	A = American
4	Underlying Asset	D = Interest rate/notional debt security
5	Delivery	C = Cash
6	Standardized / Non-Standardized	S = Standardized terms (expiration date, strike price, contract size)

Futures

The following table contains valid futures values for each byte of the six-character CFI string.

Table G.5.CFI String Valid Futures Values

Byte	Name	Valid Values
1	Category	F = Futures
2	Group	F = Financial Futures
3	Underlying Asset	D = Interest rate/notional debt sec
4	Delivery	C = Cash
5	Standardized / Non-Standardized	S = Standardized terms (expiration date, strike price, contract size)
6	NA / Undefined	O = Outright

Order Cancel Request (tag 35-MsgType = F)

Clients submit Order Cancel (tag 35-MsgType=F) messages to request that a specific order be cancelled. If the request is accepted by the CME Globex platform, an Execution Report – Cancel Confirmation (tag 35-MsgType=8) with tag 150-ExecType field = 'Cancelled' returned to the client confirming the Order Cancel Request.

After the Order Cancel Request has been confirmed, any future message submitted against this order is rejected. Rejected Order Cancel Request messages receive an Order Cancel Reject (tag 35- MsgType=9) message from the CME Globex platform.

Order Cancel Request Example

8=FIX.4.2 ♦ 9=199 ♦ 35=F ♦ 34=3 ♦ 49= ABC001P ♦ 50=230 ♦ 52=20020426-11:08:04.742 ♦ 56=CME ♦ 142=23001 ♦ 43=N ♦ 57=G ♦ 97=N ♦ 369=38 ♦ 11=ORD:1019837284742 ♦ 37=20060426000243 ♦ 41=ORD:1017853379833 ♦ 54=1 ♦ 55=H5 ♦ 60=20060426-10:22:00.260 ♦ 107=H5G7 ♦ 167=FUT ♦ 9717=ORD:1017853379833 ♦ 10=052

Table G.6.Order Cancel Request

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MsgType = F				
142	SenderLocationID	Y*	23001	Trader's workstation ID is 23001 as assigned by the clearing member firm.
43	PossDupFlag	N	N	This is the original transmission of this message.
57	TargetSubID	Y*	G	The cancel is being processed by the CME Globex platform.
97	PossResend	N	N	This is the original transmission of this message.

Table G.6. Order Cancel Request

Tag	FIX Name	Req	Sample Value	Description
369	LastMsgSeqNum-Processed	N	38	The last MsgSeqNum value received and processed.
11	ClOrdID	Y	ORD:1019837284742	Unique identifier of the order as assigned by the client.
37	OrderID	Y*	20060426000243	20060426000243 is the order ID generated by the CME Globex platform.
41	OrigClOrdID	Y	ORD:1017853379833	ORD1017853379833 is the original client order ID of the order being cancelled.
54	Side	Y	1	Order is a Buy Order.
55	Symbol	Y	H5	Specifies the product group of an instrument.
60	TransactTime	Y	20060426-10:22:00.260	Time of cancel is at 10:22:00 GMT on April 26, 2006.
107	SecurityDesc	Y*	H5G7	Human readable instrument specified by the individual entering the order.
167	SecurityType	Y	FUT	Security type is a Future.
9717	CorrelationClOrdID	Y*	ORD:1017853379833	For New Order – Single, this tag must contain the same value as placed in ClOrdID (tag 11). For subsequent Cancel/Replace & Cancel requests, this tag must contain the ClOrdID as it appeared on the New Order – Single request.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Order Cancel/Replace Request (tag 35-MessageType = G)

Clients submit Order Cancel/Replace Request (tag 35-MessageType=G) messages to request that a specific single leg order be modified. If the request is accepted, the CME Globex platform responds with an Execution Report – Cancel Confirmation (tag 35-MessageType=8) with tag 150-ExecType field = 5 (Replace).

As with the Order Cancel messages, Order Cancel/Replace messages that are rejected receive an Order Cancel Reject (tag 35-MessageType=9) message from the CME Globex platform.

Order Cancel/Replace Example

The following FIX 4.2 message is an example of an Order Cancel/Replace (tag 35-MessageType=G) message:

```
8=FIX.4.2 ♦ 9=263 ♦ 35=G ♦ 34=12 ♦ 49=BBB602P ♦ 50=APK ♦ 52=20020510-14:47:21.570 ♦
56=CME ♦ 142=WS9374 ♦ 43=N ♦ 57=G ♦ 97=N ♦ 369=39 ♦ 1=123456 ♦ 11=ORD:1021060041570 ♦
21=1 ♦ 37=20060514000006 ♦ 38=1 ♦ 40=1 ♦ 41=ORD:1021060043904 ♦ 44=62 ♦ 54=1 ♦ 55=H5 ♦
```

59=0 ♦ 60=20060510-14:47:00.260 ♦ 77=O ♦ 107=H5V7 ♦ 109=FJK8 ♦ 167=FUT ♦ 204=1 ♦ 9702=4 ♦ 9717=ORD:1021060043904 ♦ 10=153

Table G.7. Order Cancel/Replace

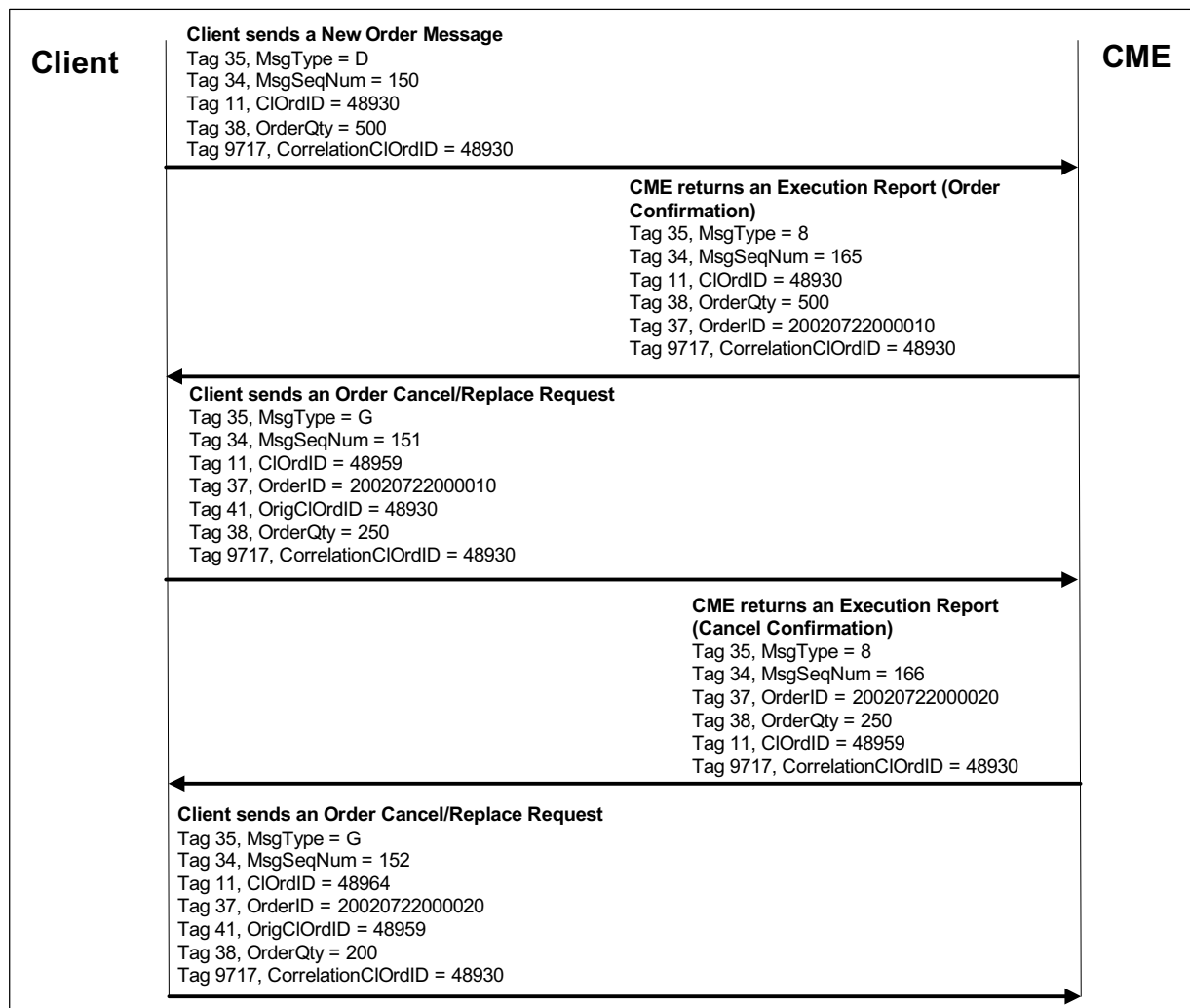
Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = G				
142	SenderLocationID	Y*	WS9374	Trader's workstation ID is WS9374 as assigned by clearing member firm.
43	PossDupFlag	N	N	This is the original transmission of this message.
57	TargetSubID	Y*	G	This cancel/replace is being processed by the CME Globex platform.
97	PossResend	N	N	This is the original transmission of this message.
369	LastMsgSeqNum-Processed	N	39	The last MsgSeqNum value received and processed.
1	Account	Y*	123456	Account mnemonic is 123456.
11	ClOrdID	Y	ORD:1021060041570	Unique identifier of the order as assigned by the client.
21	HandlInst	Y	1	Order is an automated execution order.
37	OrderID	Y*	2006051400006	20060514000006 is the order ID generated by the CME Globex platform.
38	OrderQty	Y*	1	1 contract unit is being ordered
40	OrdType	Y	1	Order is a Market Order.
41	OrigClOrdID	Y	ORD:1021060043904	ORD1021060043904 is the original client order ID of the order being cancelled.
44	Price	N	62	Price per single contract unit is 62
54	Side	Y	1	Order is a Buy order.
55	Symbol	Y	H5	Specifies the product group of an instrument.
59	TimeInForce	N	0	Order is a Day order.
60	TransactTime	Y	20060510-14:47:00.260	Time of cancel/replace is at 14:47:00 GMT on May 10, 2006
77	OpenClose	N	O	Order is an Opening trade.
107	SecurityDesc	Y*	H5V7	Human readable instrument specified by the individual entering the order.

Table G.7. Order Cancel/Replace

Tag	FIX Name	Req	Sample Value	Description
109	ClientID	N	FJK8	Customer identifier used in third-party transactions.
167	SecurityType	Y*	FUT	Security type is a Future.
204	CustomerOrFirm	Y*	1	This order cancel/replace is being submitted by the customer.
9702	CTICode	Y*	4	This order is being requested by a broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor.
9717	CorrelationClOrdID	Y*	ORD:102106 0043904	For New Order – Single, this tag must contain the same value as placed in tag 11-ClOrdID. For subsequent Cancel/Replace & Cancel requests, this tag must contain the ClOrdID as it appeared on the New Order – Single request.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Example: The following example illustrates the message flow for an Order Cancel/Replace scenario on the CME Globex platform:



In-Flight Scenario

Due to the nature of the Cancel/Replace logic, there is a risk that an in-flight fill *could* cause the total quantity of lots filled to be different than originally requested. This scenario could occur if an Order Cancel/Replace message were sent simultaneously as a partial-fill is executed in the CME Globex platform.

CME recommends two solutions to customers who would like to avoid in-flight fill conditions:

- Customers may use the IFM Cancel/Replace functionality.
- Customers may cancel the existing order, wait for a cancel confirmation, and then submit a new order.

For more information on Cancel/Replace and IFM functionality, please see the Section *Order Cancel and Cancel/Replace Logic* in the [Core Functionality](#) volume of the [iLink 2.X SDK](#).

Order Status Request (tag 35-MessageType = H)

The order status process is:

1. Clients submit Order Status Request (tag 35-MessageType=H) messages to obtain the current status of a specific order.
2. The FIX Gateway receives these messages.
3. The FIX Gateway submits orders to the Order Store Adapter.
4. The Order Store Adapter returns the order status in the form of an Execution Report (tag 35-MessageType=8), with the status listed in tag 39-OrdStatus.

The table below provides a list of status types and their descriptions:

Table G.8.CME Globex Platform Order Status

Tag	FIX Name	Valid Values	Description
39	OrdStatus	0	order accepted
		1	order partially filled
		2	order filled
		4	order cancelled
		5	order replaced or modified
		8	order rejected
		C	order expired due to time in force restrictions

Order Status Request Example

The following FIX 4.2 message is an example of an Order Status Request (tag 35-MessageType=H):

```
8=FIX.4.2 ♦ 9=135 ♦ 35=H ♦ 34=3 ♦ 49=BBB602P ♦ 50=APK ♦ 52=20020514-08:17:39.305 ♦ 56=CME
♦ 142=WS9374 ♦ 43=N ♦ 57=G ♦ 97=N ♦ 369=39 ♦ 11=19962731 ♦ 37=20020514000008 ♦ 54=2 ♦
55=H5 ♦ 167=FUT ♦ 60=20020425-15:00:33 ♦ 107= H5G7 ♦ 9717=12345 ♦ 10=173
```

Table G.9.Order Status Request

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = H				
142	SenderLocationID	Y*	WS9374	Trader's workstation ID is WS9374 as assigned by the clearing member firm.
43	PossDupFlag	N	N	This is the original transmission of this message.
57	TargetSubID	Y*	G	This identifies the sub-system that processes the message. G = CME Globex platform

Table G.9. Order Status Request

Tag	FIX Name	Req	Sample Value	Description
97	PossResend	N	N	This is the original transmission of this message.
369	LastMsgSeqNum-Processed	N	39	The last MsgSeqNum value received and processed.
11	ClOrdID	Y	19962731	The ClOrdID for the Order that the status request is being submitted for.
37	OrderID	Y	20060514000008	20060514000008 is the order ID generated by the CME Globex platform.
54	Side	Y	2	Order is a Sell Order.
55	Symbol	Y	H5	Specifies the product group of an instrument.
167	SecurityType	Y*	FUT	Security type is a Future.
60	TransactTime	Y*	20060426-16:08:10.260	Time of Order Status Request is at 16:08:10 GMT on May 10, 2006.
107	SecurityDesc	Y*	H5G7	Instrument specified upon creation of the order, cancel/replace, or cancel.
9717	CorrelationClOrdID	Y*	12345	The ClOrdID of the original New Order – Single request.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

In-Flight Scenario

An in-flight condition can occur when the order status returned by the Order Store Adapter differs from the actual status of the order. This happens when the CME Globex platform is acting on an order at the same time the Order Store Adapter is returning the status. If the client is unsure about the validity of the status, he should re-submit the Order Status Request.

Business Level Reject (tag 35 - MsgType = j)

In certain cases when an RFC order or Mass Quote message is submitted with erroneous content or structure, the CME Globex platform will reject the message with a new message type, the Business-Level Reject. In such an instance, a Business-Level Reject message will be sent with tag 380 - BusinessRejectReason containing a value as shown in the table below:

Table G.10. Business Level Reject

Tag	FIX Name	Req	Valid Values	Format	Description
Business Level Reject (35=j)					
45	RefSeqNum	N		Int(43)	Tag 34 - MsgSeqNum of the message being rejected.
372	RefMsgType	Y		String(2)	Tag 35 - MsgType of the message being rejected.
379	BusinessRejectRefID	N		String(10)	Identifier of the message being rejected. e.g. Tag 11 - ClOrdID if the message is a New Order.
380	BusinessRejectReason	Y*	0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type (message type not currently in use) 4 = Application not available 5 = Conditionally required field missing 6 = Not Authorized 7 = Deliver To firm not available at this time	Int(1)	Code to identify the reason of the rejection:
58	Text	Y*		String(150)	Additional information on the reject reason.
Standard Trailer					

Y: Required by FIX protocol, Y*: Required by CME (not by FIX protocol), N: Not Required

Order Cancel Reject (tag 35-MessageType = 9)

The CME Globex platform sends Order Cancel Reject (tag 35-MessageType=9) messages in response to Order Cancel Request (tag 35-MessageType=F) or Order Cancel/Replace Request (tag 35-MessageType=G) messages. Order Cancel Reject messages inform the client that the CME Globex platform has rejected the request. Tag 58-Text contains the reason.

Order Cancel Reject Example

The following FIX 4.2 message is an example of an Order Cancel Reject message:

```
8=FIX.4.2 ♦ 9=126 ♦ 35=9 ♦ 34=57 ♦ 49=CME ♦ 50=G ♦ 52=20020426-16:08:09.619 ♦ 56=abc001P ♦
369=27 ♦ 11=12345678 ♦ 17=000002200204261000330000438 ♦ 37=590934 ♦ 39=U ♦ 41=12345678
♦ 60=20020426-16:08:10.260 ♦ 102=0 ♦ 434=1 ♦ 58=This order is not in the book ♦ 9717=12345 ♦
10=077
```

Table G.11. Order Cancel Reject

Tag	FIX Name	Req	Sample Value	Description
369	LastMsgSeqNumProcessed	N	27	The last MsgSeqNum value received and processed.
11	ClOrdID	Y	12345678	Unique identifier of the Order Cancel as assigned by the client.
17	ExecID	Y*	0000022002 0426100033 0000438	The ID of this Execution
37	OrderID	Y	590934	Unique identifier for the order as assigned by CME. The order cancel or order cancel/replace request for order 590934 was rejected.
39	OrdStatus	Y	U	Identifies the current status of the order. U = Undefined
41	OrigClOrdID	Y	12345678	ClOrdID of the previous message in this thread.
60	TransactTime	Y*	20060426- 16:08:10.260	Time of Order Cancel Reject is at 16:08:10 GMT on May 10, 2006
102	CxlRejReason	N	0	The cancel code for this Cancel Reject
434	CxlRejResponseTo	Y	1	This is in response to an Order Cancel Request.
58	Text	N	This order is not in the book	Reason for this Cancel Reject
9717	CorrelationClOrdID	Y*	12345	The ClOrdID of the original New Order – Single request.

Table G.11. Order Cancel Reject

Tag	FIX Name	Req	Sample Value	Description
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

New Order Cross (tag 35-MessageType = s)

This message is used to initiate the RFC process.

New Order Cross Example

8=FIX.4.2♦9=477♦35=s♦34=626♦49=QAL645P♦50=645♦52=20051102-10:08:30.143♦56=CME♦142=645♦43=N♦57=G♦97=N♦21=1♦22=A♦40=2♦44=1.0♦48=CME012345678♦55=ZE♦60=20051102-10:08:30.143♦107=GEM6 P9000♦167=OPT♦548=EOS♦549=3♦550=0♦483=20051102-10:08:30.143♦9710=PEA♦552=2♦54=2♦1=EquityOptionsStrategy♦11=ORD:07880-47707881♦38=110♦58=TEXT♦962=3♦77=O♦204=0♦9702=1♦9706=B♦9707=EOS♦9708=GU♦54=1♦11=ABCDEFG♦1=EquityOptionsStrategy♦38=110♦58=EOS2.0♦962=3♦77=O♦204=0♦9702=1♦9706=B♦9707=EOS♦9708=GU♦10=194♦

Repeating groups are designated within the message by the (→) symbol.

Table G.12. New Order Cross

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = s				
21	HandlInst	N	1	
22	SecurityIDSource	N	A	
40	OrdType	Y	2	Only '2' (limit order) supported
44	Price	Y*	1.0	
48	SecurityID	N	CME012345678	
55	Symbol	Y	ZE	
60	TransactTime	Y	20051102-10:08:30.143	
107	SecurityDesc	Y*	GEM6 P9000	
167	SecurityType	N	OPT	
548	CrossID	Y	EOS	Unique identifier for RFC

Table G.12.New Order Cross

Tag	FIX Name	Req	Sample Value	Description
549	CrossType	Y	3	3 = RFC
550	CrossPrioritization	Y	0	'0' none
483	TransBkdTime	Y*	20051102-10:08:30.143	
9710	PostExecutionAllocation	N	PEA	
552	NoSides	Y	2	Should always be set to '2'
→54	Side	Y	2	'1' = Buy side '2' = Sell side
→1	Account	Y*	Equity-OptionsStrategy	
→11	ClOrdID	Y	ORD:07880-47707881	
→38	OrderQty	Y	110	Quantity must be the same for both sides.
→58	Text	N	TEXT	
→962	SideTimeInForce	N	3	'0' = keep on book; '3' = eliminate remaining quantity when RFC instrument state returns to 'Normal'
→77	PositionEffect	N	O	
→204	CustomerOrFirm	Y*	0	'0' = Customer '1' = Firm
→9702	CTICode	Y*	1	Valid values: '1', '2', '3' and '4'
→9706	FeeBilling	N	B	
→9707	GiveUpFirm	N	EOS	Give up Firm ID
→9708	CmtaGiveupCD	N	GU	'GU' for give up

Y: Required by FIX protocol, Y*: Required by CME (not by FIX protocol), N: Not Required

Mass Quote (tag 35-MsgType = i)

The following FIX 4.2 message is an example of a Mass Quote message. Repeating groups are designated within the message by the (→) symbol. Nested repeating groups are designated by (→→).

```
8=FIX.4.2◆9=523◆35=i◆34=99◆49=QA1645P◆50=645◆52=20050916-16:00:23.277
◆56=CME◆142=645◆57=G◆131=QRID000447◆117=QID00000E5◆9771=0123456789◆204=1◆9702=
2◆9706=C◆9773=N◆296=2◆302=ODC◆307=GEU6◆304=2◆295=2◆299=QEID00013G◆55=ZE◆107=
GEZ6 P0100◆167=OPT◆48=CME003455532◆22=4◆60=20050916-16:00:23.277
```

◆132=100◆134=1◆133=110◆135=1◆299=QEID00013H◆55=ZE◆107=GEZ6C0100◆167=OPT◆48=CM
 E003455532◆22=4◆132=100◆134=1◆133=110◆135=1◆302=0DD◆307=ESU6◆304=1◆295=1◆299=Q
 EID00013I◆55=ZE◆107=GEU6 C0025◆167=OPT◆48=CME003455532◆22=4◆132=100◆134=1◆133=
 110◆135=1◆10=236

Table G.13.Mass Quote

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = i				
131	QuoteReqID	N	QRID000447	If a quote entry is in response to a Quote Request, this tag should contain the QuoteReqID of the corresponding M4-Request for Quote Market Data message.
117	QuoteID	Y	QID00000E5	Identifier of the Mass Quote message. It should be unique per trading session.
9771	MMAccount	Y*	0123456789	Account number of the Market Maker firm.
204	CustomerOrFirm	Y*	1	Used to specify if the quote is for a customer or for the firm placing it. Used in conjunction with tag 9702-CtiCode.
9702	CtiCode	Y*	2	Indicates customer or account type requesting the quote. Used in conjunction with tag 204-CustomerOrFirm. 1 – Broker/trader trading for own account 2 – Broker/trader trading for clearing member firm's house account 3 – Broker/trader trading for the account of another broker/trader present on the trading floor or controlled by such broker/trader 4 – Broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor
9706	FeeBilling	N	E	Type of clearing fee. B = CBOE member trading C = Non-member rate (customer) E = Equity member rate H = 106H/J firms L = Lessee/106F employees
9773	MMProtectionReset	N	N	Market Maker protection flag allowing Market Maker to reset their protection.
296	NoQuoteSets	Y	2	The number of sets of quotes in the message.

Table G.13.Mass Quote

Tag	FIX Name	Req	Sample Value	Description
→302	QuoteSetID	Y*	0DC	Sequential number for the quote set. For a given QuoteID - assumed to start at 1. Must be the first tag in the repeating group.
→307	UnderlyingSecurityDesc	N	GEU6	Underlying futures contract.
→304	TotQuoteEntries	Y	2	Always has the same value as the tag 295-NoQuoteEntries.
→295	NoQuoteEntries	Y	2	The number of quotes for this underlying contract (QuoteSet) that follow in this message.
→→299	QuoteEntryID	Y	QEID00013G QEID00013H QEID00013I	Uniquely identifies a quote (and option contract). Must be the first tag in the repeating group. Note: CME recommends that client applications supporting Eurodollar, equity, or foreign exchange instruments all limit the length of this string to 8 characters to avoid observing discrepancies in outbound messages.
→→55	Symbol	Y*	ZE	Instrument Group of the contract.
→→107	SecurityDesc	Y*	GEU6 P0100 GEU6 C0100 GEU6 C0025	Contract description
→→167	SecurityType	Y	OPT	'OPT' or 'FUT'
→→48	SecurityID	N	CME003455 532	ISIN Code of the contract.
→→22	SecurityIDSource	N	4	Always '4'
→→60	TransactTime	N	20050916- 16:00:23.277	Time of execution/quote creation (UTC format HH:MM:SS.sss e.g. 10:00:29.714).
→→132	BidPx	N	100	Tag 132-BidPx cannot be submitted without the tag 134-BidSize.
→→134	BidSize	N	1	Tag 134-BidSize cannot be submitted without the tag 132-BidPx.
→→133	OfferPx	N	110	Tag 133-OfferPx cannot be submitted without the tag 135-OfferSize.
→→135	OfferSize	N	1	Tag 135-OfferSize cannot be submitted without the tag 133-OfferPx.
Standard Message Trailer				

Y = FIX required Y* = CME required N = Not required

Quote Cancel (tag 35-MessageType = Z)

Quote Cancel – Cancel All

Repeating groups are designated within the message by the (→) symbol. Nested repeating groups are designated by (→→).

8=FIX.4.2♦9=111♦35=Z♦34=102♦49=QA1645P♦50=645♦52=20050916-16:03:43.384
♦56=CME♦142=645♦57=G♦117=QID00000E6♦298=4♦295=1♦55=[N/A] ♦10=096

Table G.14.Quote Cancel – Cancel All

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = Z				
117	QuoteID	Y*	QID00000E6	This is the identifier of the Quote Cancel message. It must be unique per trading session.
298	QuoteCancelType	Y	4	4 = Cancel All Quotes
295	NoQuoteEntries	Y*	1	Number of quotes (>0).
→55	Symbol	Y	For Cancel per instrument and cancel per instrument group, must contain instrument group of contract. Always [N/A] for Cancel All.	Must be the first tag in the repeating group.
Standard trailer				

Y = FIX required Y* = CME required N = Not required

Quote Cancel – Cancel Instrument Group

Repeating groups are designated within the message by the (→) symbol.

8=FIX.4.2♦9=108♦35=Z♦34=105♦49=QA1645P♦50=645♦52=20050916-16:05:48.194
♦56=CME♦142=645♦57=G♦117=QID00000E7♦298=3♦295=1♦55=E5♦10=115

Table G.15.Quote Cancel – Cancel Instrument Group

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = Z				
117	QuoteID	Y*	117=QID00000E7	This is the identifier of the Quote Cancel message. It must be unique per trading session.
298	QuoteCancelType	Y	3	3 = Cancel per instrument group 4 = Cancel All Quotes

Table G.15.Quote Cancel – Cancel Instrument Group

Tag	FIX Name	Req	Sample Value	Description
295	NoQuoteEntries	Y*	1	Number of quotes (>0).
→55	Symbol	Y	E5	Must be the first tag in the repeating group. Must contain instrument group of contract.
Standard trailer				

Y = FIX required Y* = CME required N = Not required

Quote Cancel – Cancel per Instrument

Repeating groups are designated within the message by the (→) symbol.

8=FIX.4.2 ♦ 9=129 ♦ 35=Z ♦ 34=113 ♦ 49=AB1645P ♦ 50=645 ♦ 52=20050916-16:09:42.251 ♦ 56=CME
♦ 142=645 ♦ 57=G ♦ 117=QID00000EB ♦ 298=1 ♦ 295=1 ♦ 55=E5 ♦ 107=GE5:13M6P952 927 ♦ 10=207

Table G.16.Quote Cancel – Cancel per Instrument

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType=Z				
117	QuoteID	Y*	QID00000EB	This is the identifier of the Quote Cancel message. It must be unique per trading session.
298	QuoteCancelType	Y	1	1 = Cancel per Instrument or cancel per instrument group 4 = Cancel All Quotes
295	NoQuoteEntries	Y*	1	Number of quotes (>0).
→55	Symbol	Y	E5	Must be the first tag in the repeating group. Must contain instrument group of contract.
→107	SecurityDesc	N	GE5:13M6P952 927	To cancel per instrument, contains the contract to be cancelled.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Quote Acknowledgment (tag 35-MsgType = b)

Positive Acknowledgment – All Quotes Accepted

8=FIX.4.2 ♦ 9=130 ♦ 35=b ♦ 34=27518 ♦ 369=120 ♦ 52=20050916-21:14:45.273 ♦ 49=CME ♦ 50=G ♦ 56=QA1645P ♦ 117=QID00000ED ♦ 131=QRID000449 ♦ 297=0 ♦ 9771=0123456789 ♦ 9772=1 ♦ 9773=Y ♦ 10=003

Table G.17. Quote Acknowledgement – Positive Acknowledgement – All Quotes Accepted

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MsgType = b				
131	QuoteReqID	N	QRID000449	Same as tag 131-QuoteReqID from the corresponding Mass Quote message.
297	QuoteAckStatus	Y	0	'0' (accepted)
117	QuoteID	Y	QID00000ED	Tag 117-QuoteID of the corresponding Mass Quote message.
9771	MMAccount	Y*	0123456789	Tag 9771-MMAccount of the corresponding Mass Quote message.
9772	NoProcessedEntries	Y*	1	Number of quotes that have been accepted from the corresponding Mass Quote message.
9773	MMProtectionReset	N	Y	This tag is sent and set to 'Y' on the first quote acknowledgment sent after the Market Maker protection has been reset by CME Globex platform.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Positive Acknowledgment – Some or All Quotes Rejected

Repeating groups are designated within the message by the (→) symbol. Nested repeating groups are designated by (→→).

8=FIX.4.2 ♦ 9=8022 ♦ 35=b ♦ 34=28424 ♦ 369=220 ♦ 52=20050920-19:41:51.481 ♦ 49=CME ♦ 50=G ♦ 56=qa1645P ♦ 131=QRID000460 ♦ 297=5 ♦ 117=195QESTEST ♦ 300=20 ♦ 9771=0123456789 ♦ 9772=0 ♦ 9773=Y ♦ 58=Quote rejected, Not authorized to quote security ♦ 296=1 ♦ 302=0Dn ♦ 304=100 ♦ 295=100 ♦ 299=QEID000190 ♦ 55=ZE ♦ 107=GEZ6 C9700 ♦ 167=OPT ♦ 48=CME007323983 ♦ 22=4 ♦ 368=6 ♦ 10=157

Table G.18. Quote Acknowledgment – Positive Acknowledgment – Some or All Quotes Rejected

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MsgType = b				
131	QuoteReqID	N	QRID000460	Same as tag 131-QuoteReqID from the corresponding Mass Quote message.
297	QuoteAckStatus	Y	5	5 = Rejected
117	QuoteID	Y*	195QESTEST	Tag 117-QuoteID of the corresponding Mass Quote message.
9771	MMAccount	Y*	0123456789	Tag 9771-MMAccount of the corresponding Mass Quote message.
9772	NoProcessedEntries	Y*	0	Number of quotes that have been accepted from the corresponding Mass Quote message.
9773	MMProtectionReset	N	Y	This tag is sent and set to 'Y' on the first quote acknowledgment sent after the Market Maker protection has been reset by CME Globex platform.
58	Text	N	Not authorized to quote security.	Contains reason (error text) the corresponding Mass Quote message has been rejected.
296	NoQuoteSets	Y*	1	Number of sets containing rejected quotes (>0).
→302	QuoteSetID	Y*	0Dn	Tag 302-QuoteSetID containing invalid quotes in the corresponding Mass Quote message.
→304	TotQuoteEntries	Y*	100	Always identical to tag 295-NoQuoteEntries.
→295	NoQuoteEntries	Y*	100	The number of invalid quotes for this underlying contract (Quote-Set).

Table G.18. Quote Acknowledgment – Positive Acknowledgment – Some or All Quotes Rejected

Tag	FIX Name	Req	Sample Value	Description
→→299	QuoteEntryID	Y*	QEID000190	Uniquely identifies a quote (and option contract). Note: CME recommends that client applications supporting Eurodollar, equity, or foreign exchange instruments all limit the length of this string to 8 characters to avoid observing discrepancies in outbound messages.
→→55	Symbol	N	ZE	Instrument Group of the contract.
→→107	SecurityDesc	N	GEZ6 C9700	Contract description
→→167	SecurityType	N	OPT	'OPT' or 'FUT'
→→48	SecurityID	N	CME007323983	ISIN Code of the contract.
→→22	IDSource	N	4	Always '4'
→→368	QuoteEntryRejectReason	Y*	6	This tag contains the reason (error code) why the quote has been rejected.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Negative Acknowledgment – Mass Quote Message Rejected

8=FIX.4.2♦9=228♦35=b♦34=28208♦369=196♦52=20050920-19:00:03.991♦49=CME♦50=G♦56=AB1645P♦131=QRID000454♦297=0♦117=QID00000EI♦300=9♦9771=0123456789♦9772=2♦58= Not authorized to quote security ♦10=147

Table G.19. Quote Acknowledgment – Negative Acknowledgment – Mass Quote Message Rejected

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MsgType = b				
131	QuoteReqID	N	QRID000460	Same as tag 131-QuoteReqID from the corresponding Mass Quote message.
297	QuoteAckStatus	Y	5	'5' (Rejected)

Table G.19. Quote Acknowledgment – Negative Acknowledgment – Mass Quote Message Rejected

Tag	FIX Name	Req	Sample Value	Description
117	QuoteID	Y*	QID00000EI	Tag 117 – QuoteID of the corresponding Mass Quote message.
300	QuoteRejectReason	Y*	9	This tag contains the reason (error code) why the corresponding Mass Quote message has been rejected. When this tag is returned, all quotes in the corresponding Mass Quote message are rejected.
9771	MMAccount	Y*	0123456789	Tag 9771-MMAccount of the corresponding Mass Quote message.
9772	NoProcessedEntries	Y*	0	'0' (All quotes rejected)
58	Text	Y*	Not authorized to quote security	This tag contains the reason (error text) why the corresponding Mass Quote message has been rejected.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Quote Cancel Acknowledgment

Positive Acknowledgment with List of Individual Rejected Quote Cancels

8=FIX.4.2♦9=219♦35=b♦34=31260♦369=499♦52=2005092517:25:34.785♦49=CME♦50=G♦56=qa1645P♦131=QRID000465♦297=0♦117=QID00000ES♦9771=MMA4321♦9772=2♦296=1♦302=0Dx♦304=1♦295=1♦299=QEID0001B9♦55=ZE♦107=GEZ6

Table G.20. Quote Acknowledgment – Quote Cancel Acknowledgment – Positive Acknowledgement with List of Individual Rejected Quote Cancels

Tag	FIX Name	Req	Sample Value	Description
Header - Quote Acknowledgment (tag 35-MessageType = b)				
131	QuoteReqID	Y	QRID000465	Contains value from tag 131-QuoteReqID from the corresponding Mass Quote message.
297	QuoteAckStatus	Y	0	Identifies the status of the Quote Acknowledgment. 0 = accepted

Table G.20. Quote Acknowledgment – Quote Cancel Acknowledgment – Positive Acknowledgment with List of Individual Rejected Quote Cancels

Tag	FIX Name	Req	Sample Value	Description
117	QuoteID	Y*	QID00000ES	This is the identifier of the corresponding Mass Quote message.
9771	MMAccount	Y*	MMA4321	Account number of the Market Maker firm.
9772	NoProcessedEntries		2	Number of quotes cancels accepted.
296	NoQuoteSets	Y*	1	Number of sets containing rejected quotes (>0).
302	QuoteSetID	Y*	0Dx	Tag 302-QuoteSetID containing invalid quotes in the corresponding Mass Quote message.
304	TotQuoteEntries	Y*	1	Always identical to tag 295-NoQuoteEntries.
295	NoQuoteEntries	Y*	1	The number of invalid quotes for this underlying contract (Quote-Set).
299	QuoteEntryID	Y*	QEID0001B9	Uniquely identifies a quote (and option contract). Note: CME recommends that client applications supporting Eurodollar, equity, or foreign exchange instruments limit the length of this string to 8 characters to avoid discrepancies in outbound messages.
55	Symbol	N	ZE	Instrument Group of the contract.
107	SecurityDesc	N	GEZ6	Contract description.
Trailer				

Y = FIX required Y* = CME required N = Not required

Positive Acknowledgment with All Quote Cancels Accepted

8=FIX.4.2♦9=106♦35=b♦34=31308♦369=503♦52=20050925-17:31:26.270♦
49=CME♦50=G♦56=qa1645P♦117=QID00000EU♦297=4♦9772=3♦9774=ZE♦10=131

Table G.21. Quote Acknowledgment – Positive Acknowledgment with All Quote Cancels Accepted

Tag	FIX Name	Req	Sample Value	Description
Header - Quote Acknowledgment (tag 35-MsgType = b)				
117	QuoteID	Y*	QID00000EU	Tag 117 - QuoteID of the corresponding Quote Cancel message.
297	QuoteAckStatus	Y	4	4: Cancel All accepted
9772	NoProcessedEntries	Y*	3	Number of quotes successfully cancelled.
9774	CancelledSymbol	Y*	ZE	Instrument Group of the contract being cancelled.
Trailer				

Y = FIX required Y* = CME required N = Not required

Negative Acknowledgment – Quote Cancel Message Rejected

8=FIX.4.2♦9=106♦35=b♦34=31308♦369=503♦52=2005092516:24:23.218♦49=CME♦50=G♦56=qa1645P♦117=QID00000ZE♦297=5♦Unknown Symbol♦9772=0♦9774=ZE♦10=131

Table G.22. Quote Acknowledgment – Negative Acknowledgment – Quote Cancel Message Rejected

Tag	FIX Name	Req	Sample Value	Description
Header - Quote Acknowledgment (tag 35-MsgType = b)				
297	QuoteAckStatus	Y	5	5: Rejected
117	QuoteID	Y*	QID00000ZE	Tag 117 - QuoteID of the corresponding Quote Cancel message.
300	QuoteRejectReason	Y*	1	This tag contains the reason (error code) why the Quote Cancel message has been rejected.
9774	CancelledSymbol	Y*	ZE	Instrument Group of the contract being cancelled.
9772	NoProcessedEntries	Y*	0	'0' (All Cancellations failed).
9775	UnsolicitedCancelType	N		Type of cancel acknowledged (A-F) if cancel initiated by the CME Globex platform.

Table G.22. Quote Acknowledgment – Negative Acknowledgment – Quote Cancel Message Rejected

Tag	FIX Name	Req	Sample Value	Description
58	Text	Y*	Unknown symbol	This tag contains the reason (error text) why the Quote Cancel message has been rejected.
Trailer				

Y = FIX required Y* = CME required N = Not required

Quote Acknowledgment for Quote Cancel-Cancel All

8=FIX.4.2 ♦ 9=122 ♦ 35=b ♦ 34=31286 ♦ 369=502 ♦ 52=20050925-17:31:24.524 ♦ 49=CME ♦ 50=G ♦ 56=qa1645P ♦ 117=QID00000ET ♦ 131=QRID000466 ♦ 297=0 ♦ 9771=MMA ♦ 9772=3 ♦ 10=236

Table G.23. Quote Acknowledgment – Quote Acknowledgment for Quote Cancel – Cancel All

Tag	FIX Name	Req	Sample Value	Description
Header - Quote Acknowledgment (tag 35-MessageType = b)				
117	QuoteID	Y*	QID00000ET	This is the identifier of the corresponding Mass Quote message.
131	QuoteReqID	Y		Contains value from tag 131-QuoteReqID from the corresponding Quote Cancel message.
297	QuoteAckStatus	Y	0	0 = accepted
9771	MMAccount	Y*	MMA4321	Tag 9771-MMAccount of the corresponding Quote Cancel message.
9772	NoProcessedEntries	Y*	3	Number of quotes that have been accepted from the corresponding Quote Cancel message.
Trailer				

Y = FIX required Y* = CME required N = Not required

Quote Acknowledgment for Quote Cancel-Cancel Instrument Group

8=FIX.4.2 ♦ 9=106 ♦ 35=b ♦ 34=31388 ♦ 369=515 ♦ 52=20050925-17:41:09.767 ♦ 49=CME ♦ 50=G ♦ 56=qa1645P ♦ 117=QID00000Ea ♦ 297=3 ♦ 9772=3 ♦ 9774=E\$ ♦ 10=112

Table G.24. Quote Acknowledgment – Quote Acknowledgment for Quote Cancel – Cancel Instrument Group

Tag	FIX Name	Req	Sample Value	Description
Header - Quote Acknowledgment (tag 35-MsgType = b)				
117	QuoteID	Y*	QID00000Ea	Tag 117 - QuoteID of the corresponding Quote Cancel message.
297	QuoteAckStatus	Y	3	3: Cancel per Instrument Group accepted.
9772	NoProcessedEntries	Y*	3	Number of quotes successfully cancelled.
9774	CancelledSymbol	Y*	E\$	Instrument Group of the contract being cancelled.
Trailer				

Y = FIX required Y* = CME required N = Not required

Quote Acknowledgment for Quote Cancel-Cancel per Instrument

8=FIX.4.2♦9=106♦35=b♦34=31415♦369=519♦52=20050925-17:44:24.096♦49=CME♦50=G♦56=qa1645P♦117=QID00000Ec♦297=1♦9772=1♦9774=E\$♦10=100

Table G.25. Quote Acknowledgment – Quote Acknowledgment for Quote Cancel – Cancel per Instrument

Tag	FIX Name	Req	Sample Value	Description
Header - Quote Acknowledgment (tag 35-MsgType = b)				
117	QuoteID	Y*	QID00000Ec	Tag 117 - QuoteID of the corresponding Quote Cancel message.
297	QuoteAckStatus	Y	1	1: Cancel per instrument accepted.
9772	NoProcessedEntries	Y*	1	Number of quotes successfully cancelled.
9774	CancelledSymbol	Y*	E\$	Instrument Group of canceled contract.
Trailer				

Y = FIX required Y* = CME required N = Not required

Execution Report (tag 35-MessageType = 8)

The CME Globex platform generates a response message called the Execution Report (tag 35-MessageType=8). CME sends this report in acknowledgment of orders, as confirmation to order modifications or cancellations, for rejection of messages, as notification of order elimination, notification of trades and trade cancellations, and notification to Market Makers of fills and trade cancellations resulting from quotes. Tag 150-ExecType indicates the type of Execution Report. The following table lists valid values and their descriptions:

Table G.26.Execution Report

Tag	FIX Name	Valid Values	Description
150	ExecType	0	New order confirmation
		1	Existing order has been partially filled
		2	Existing order that has been completely filled
		4	Cancel request confirmation
		5	Cancel/Replace confirmation
		8	New order message has been rejected
		C	Order has expired due to time in force restrictions
		H	Trade cancelled (busted)

Note: Execution Reports received for quotes and orders are structurally identical. An execution report for a quote contains the QuoteEntryID in tag 11-ClOrdID. Market Maker systems must be able to correlate quotes with execution reports using the tag 11- QuoteEntryID as the key.

Execution Report – Confirmation Message Example

The following FIX 4.2 message is an example of an Execution Report (tag 35-MessageType=8) sent by CME for confirmation of an order:

```
8=FIX.4.2 ♦ 9=255 ♦ 35=8 ♦ 34=3 ♦ 49=CME ♦ 50=G ♦ 52=20050425-15:00:33.830 ♦ 56=abc001P ♦
369=28 ♦ 37=20050426000001 ♦ 11=46829714 ♦ 14=0 ♦ 17=00000120050425100033 ♦ 20=0 ♦ 150=0
♦ 39=0 ♦ 1=606060 ♦ 6=0 ♦ 55=H5 ♦ 48=CME000250241 ♦ 167=FUT ♦ 107=H5G7 ♦ 54=1 ♦ 38=2 ♦
40=2 ♦ 44=500 ♦ 59=1 ♦ 432=00000000 ♦ 151=2 ♦ 60=20060425-15:00:33 ♦ 9717=46829 ♦ 10=072
```

Table G.27.Execution Report – Confirmation Message

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = 8				

Table G.27.Execution Report – Confirmation Message

Tag	FIX Name	Req	Sample Value	Description
369	LastMsgSeqNumProcessed	N	28	The last MsgSeqNum value received and processed.
37	OrderID	Y	20050426000001	Order ID generated by the CME Globex platform.
11	ClOrdID	Y*	46829714	Unique identifier of the order as assigned by the client.
14	CumQty	Y	0	Always '0' for CME iLink 2.X.
17	ExecID	Y	00000120050425100033	The order was accepted by the CME Globex platform with this ID.
20	ExecTransType	Y	0	It is a New order.
150	ExecType	Y	0	It is a New order.
39	OrdStatus	Y	0	It is a New order.
1	Account	Y*	606060	Account mnemonic is 606060.
6	AvgPx	Y	0	Always '0' for CME iLink 2.X.
55	Symbol	Y	H5	Specifies the product group of an instrument.
48	SecurityID	N	CME000250241	Instrument specified by the individual entering the order, cancel/replace or cancel.
167	SecurityType	N	FUT	Security type is a Future.
107	SecurityDesc	Y*	H5G7	Human readable instrument specified by the individual entering the order.
54	Side	Y	1	Order is a Buy Order.
38	OrderQty	Y*	2	2 single contract units are ordered.
40	OrdType	Y*	2	Order is a Limit order.
44	Price	N	500	Price per single contract unit is 500.
59	TimeInForce	N	1	Specifies how long the order remains in effect. Order is Good Til Cancel (GTC).
432	ExpireDate	N	00000000	There is no expiration date. If TimeInForce (tag 59) = Good Through Date (GTD), then this field is required.

Table G.27. Execution Report – Confirmation Message

Tag	FIX Name	Req	Sample Value	Description
151	LeavesQty	Y	2	2 single contract units remain to be filled.
60	TransactTime	Y*	20060425-15:00:33	The CME Globex platform accepted the order at 15:00:33 GMT on April 24, 2006.
9717	CorrelationClOrdID	Y*	46829	ClOrdID of original New Order – Single message.
548	CrossID	N		Sent on Execution Report to allow correlation of execution responses to the New Order Cross.
549	CrossType	N	3	Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
961	HostCrossID	N		Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Execution Report – Fill Message Example

The following FIX 4.2 message is an example of an Execution Report (tag 35-MessageType=8) sent by CME for a fill of an order:

```
8=FIX.4.2 ♦ 9=308 ♦ 35=8 ♦ 34=4 ♦ 49=CME ♦ 50=G ♦ 52=20020425-15:00:33.932 ♦ 56=abc001P ♦
369=29 ♦ 37=20050426000001 ♦ 17=000002200204251000330000438 ♦ 11=46829714 ♦ 14=0 ♦
375=FG001 ♦ 337=CL01 ♦ 20=0 ♦ 150=2 ♦ 39=2 ♦ 1=606060 ♦ 6=0 ♦ 55=H5 ♦ 167=FUT ♦ 107=H5G7
♦ 54=1 ♦ 38=2 ♦ 40=2 ♦ 44=500 ♦ 99=510 ♦ 59=1 ♦ 432=20020425 ♦ 32=000000002 ♦ 31=500 ♦
151=0 ♦ 75=20050425 ♦ 60=20020425-15:00:33 ♦ 9717=00064 ♦ 10=054
```

Table G.28.Execution Report – Fill Message

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MsgType = 8				
369	LastMsgSeqNumProcessed	N	29	The last MsgSeqNum value received and processed.
37	OrderID	Y	20050426000001	20050426000001 is the order ID generated by the CME Globex platform.
17	ExecID	Y	00000220020425100 0330000438	CME identifier for message.
11	ClOrdID	Y*	46829714	Unique identifier of the order as assigned by the client.
14	CumQty	Y	0	This tag is always 0 for CME iLink 2.X.
375	ContraBroker	N	FG001	Member ID of the firm of the opposing trader.
337*	ContraTrader	N	TRADE	
20	ExecTransType	Y	0	New transaction
150	ExecType	Y	2	Describes the nature of the execution report. This order is filled.
39	OrdStatus	Y	2	The status of this order is 'filled'
1	Account	Y*	606060	Account mnemonic is 606060.
6	AvgPx	Y	0	Always '0' for CME iLink 2.X.
55	Symbol	Y	H5	Specifies the product group of an instrument.
167	SecurityType	N	FUT	Security type is a Future.
107	SecurityDesc	Y*	H5G7	Human readable instrument specified by the individual entering the order.
54	Side	Y	1	Order is a Buy Order.
38	OrderQty	Y*	2	2 single contract units are filled.
40	OrdType	Y*	2	Order is a Limit order.
44	Price	N	500	Price per single contract unit is 500.
99	StopPx	N	510	Stop trigger price specified by the individual entering the order, cancel/replace or cancel.

Table G.28.Execution Report – Fill Message

Tag	FIX Name	Req	Sample Value	Description
59	TimeInForce	N	1	Specifies how long the order remains in effect. Order is Good Til Cancel (GTC).
432	ExpireDate	N	20050425	If TimeInForce (tag 59) = Good Through Date (GTD), then this field is required.
32	LastShares	Y*	2	Quantity of contract units bought /sold on this fill.
31	LastPx	Y	500	Price of this fill.
151	LeavesQty	Y	0	Amount of contract units open for further execution.
75	TradeDate	Y*	20060425	Date at which the fill message was generated by the CME Globex platform. This fill message was generated on April 25, 2006.
60	TransactTime	Y*	20060425-15:00:33	Time at which the order is executed by the CME Globex platform. The order was executed at 15:00:33 GMT on April 25, 2006.
9717	CorrelationClOrdID	Y*	00064	ClOrdID of original New Order – Single message.
548	CrossID	N		Allows correlation of execution responses to the New Order Cross.
549	CrossType	N	3	Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
961	HostCrossID	N		Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Execution Report – Trade Bust Example

The Execution Report includes the QuoteEntryID to indicate:

- Fill Notice if a trade is the result of a quote
- Trade cancellation (trade “busted” by CME Globex Control Center)

Relevant Fields

Table G.29. Execution Report – Trade Bust

Tag	Field Name	Description
1	Account	*Account Number
11	CIOrdID	QuoteEntryID
54	Side	*Side. The parameter values are: 1=sell 2=buy
55	Symbol	*Instrument group of the contract
*Important: Tags 1, 54, and 55 are used for all Trade Cancellation notices involving both Mass Quote-related messages and orders.		

Note: Execution Reports received for quotes and orders are structurally identical. An Execution Report for a quote contains the QuoteEntryID in tag 11-CIOrdID. Market Maker systems must be able to correlate quotes with execution reports using the tag 11- QuoteEntryID as the key.

The following FIX 4.2 message is an example of an Execution Report (tag 35-MessageType=8) sent by CME for a busted trade:

```
8=FIX.4.2♦9=334♦35=8♦34=27833♦369=148♦52=2005091916:09:07.973♦49=CME♦50=G♦56=qa164
5P♦1=606060♦6=0♦11=12345678♦14=0♦17=50null:4688TN0000002♦20=0♦31=20♦32=10♦37=5032
27♦38=10♦39=H♦40=2♦41=0♦44=20♦48=CME007323983♦54=2♦55=ZE♦59=0♦60=20050919-
16:08:55.092♦75=20050920♦107=GEZ6C9700♦150=H♦151=0♦167=OPT♦337=TRADE♦375=CME00
01A♦432=20050920♦9717=Group♦10=248
```

Table G.30. Execution Report – Busted Trade Example

Tag	FIX Name	Req	Sample Value	Description
Standard Message Header tag 35-MessageType = 8				
369	LastMsgSeqNumProcessed	N	148	The last MsgSeqNum value received and processed.
52			20050919-16:09:07.973	Time message was sent.

Table G.30.Execution Report – Busted Trade Example

Tag	FIX Name	Req	Sample Value	Description
49	SenderCompID	Y	CME	This is the company sending the Execution Report (CME).
50	SenderSubID	Y*	G	This fill report is being sent by the CME Globex platform.
56	TargetCompID	Y	abc1645P	Firm 001 is receiving the execution report under Session ID - abc on the Primary channel.
1	Account	Y*	606060	Account mnemonic
6	AvgPx	Y	0	Always '0' for CME iLink 2.X.
11	ClOrdID	Y*	12345678	When trade results from a quote, this tag contains the QuoteEntryID.
14	CumQty	Y	0	Always '0' for CME iLink 2.X.
17	ExecID	Y	50null:4688TN0000002	CME identifier for message.
20	ExecTransType	Y	0	New transaction
31	LastPx	Y	20	Fill price
32	LastShares	Y*	10	Quantity of contract units bought /sold on this fill.
37	OrderID	Y	503227	Order ID generated by the CME Globex platform.
38	OrderQty	Y*	10	Order quantity
39	OrdStatus	Y	0	The status of this order is busted.
40	OrdType	Y*	2	Type of order specified by individual entering the order, cancel/replace or cancel. 1= Market order (with protection) 2 = Limit order 3= Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order
41	OrigClOrdID	Y	0	The last accepted ClOrdID in an order chain. The returned value is always "0".
44	Price	N	20	Unit per single contract.
48	SecurityID	N	CME007323983	Instrument specified in the order.
54	Side	Y	2	Side submitted by the client. 1 = Buy 2 = Sell

Table G.30.Execution Report – Busted Trade Example

Tag	FIX Name	Req	Sample Value	Description
55	Symbol	Y	ZE	Specifies the product group of an instrument.
59	TimeInForce	N	0	Specifies how long the order remains in effect. 0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill (Immediate or Cancel) 6 = Good Till Date (GTD)
60	TransactTime	Y*	20060919-16:08:55.092	Time at which the order is executed by the CME Globex platform. The order was executed at 15:00:33 GMT on April 25, 2006.
75	TradeDate	Y*	20060920	Date at which the fill message was generated by the CME Globex platform. This fill message was generated on April 25, 2006.
107	SecurityDesc	Y*	GEZ6 C9700	instrument specified in the order.
150	ExecType	Y	H	Describes the nature of the execution report. 4 = Cancelled C = Expired H = Trade Cancelled (busted)
151	LeavesQty	Y	0	Amount of contract units open for further execution.
167	SecurityType	N	OPT	Security type – OPT or FUT
375	ContraBroker	N	FG001	Member ID of the firm of the opposing trader.
337*	ContraTrader	N	TRADE	*Note: This field will contain 'TRADE'.
432	ExpireDate	N	20050920	Specifies how long the order remains in effect. If not present, DAY order is the default.
9717	CorrelationClOrdID	Y*	12345678	ClOrdID of original order.
548	CrossID	N		Allows correlation of execution responses to the New Order Cross.

549	CrossType	N	3	Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders only to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
961	HostCrossID	N		Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders only to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
Standard Trailer				

Y = FIX required Y* = CME required N = Not required

Revision History

Initial Release	Version	Last Update	Author	Description
1/19/07	1.0	N/A	LM	Initial Release
1/19/07	1.1	3/22/07	LM	Corrected innacurate cross-references and links.

NOTE: The cover page was updated to reflect CME Group branding. No technical changes were made.