Execution Report - Trade Cancel

The **Execution Report - Trade Cancel (tag 35-MsgType=8, tag 39-OrdStatus=H)** message notifies client system of trade cancellation.

Tag	Name	FIX Type	Enumeration	Req	Description
Standard Header - CME Globex to Client System					
35	MsgType	String (2)	8=Execution Report	Y	Header tag identifying message type.
1	Account	String (12)		Y*	Unique account identifier. **Note:** This tag value is always uppercase, regardless of the case in the inbound message tag. Client systems are not required to submit capitalized account values to CME Globex.
6	AvgPx	Price (20)	0	Y	Always '0'.
11	ClOrdID	String (20)		Y*	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order. Not returned for Trade Cancels originating from a Mass Quote. For Mass Quotes the value references 299-QuoteEntryID. Refer to iLink - CME Globex Identifiers for more information.
14	CumQty	Int(9)		Y	Contains cumulated traded quantity throughout lifespan of an order. This value does not reset if order is cancel/replaced.
37711	MDTradeEntryID	Int(10)		Y	Common identifier that associates CME STP cleared trades with order execution and market data messaging. Will continue to refer back to the original value as assigned to the trade being busted or adjusted. Unique across all iLink sessions and market segments per trading week.
17	ExecID	String (40)		Y*	CME Globex assigned execution report message identifier; unique per market segment per trading session.
19	ExecRefID	String (9)		Y*	Contains unique ID for the trade being cancelled. These are the last 9 characters of tag 17-ExecID.
20	ExecTransType	Char(1)	1=Cancel	Y	Identifies transaction type.
31	LastPx	Price (20)		Y*	Price of the canceled trade.
32	LastQty	Int(9)		Y*	Quantity of canceled trade.
37	OrderID	String (17)		Y	CME Globex assigned order identifier; unique across all iLink sessions and market segments.
39	OrdStatus	Char(1)	H=Trade Cancelled	Y	Identifies trade status as canceled.
41	OrigClOrdID	String (20)		N	The last accepted ClOrdID in an order chain. If the value is included in tag41-OrigClOrdID, the same value is returned; however, if no value is sent, a value of '0' is returned in the Execution Report (tag 35-MsgType=8) Cancellation message, else tag 41-OrigClOrdID is not sent. Refer to iLink - CME Globex Identifiers for more information.
48	SecurityID	Int(12)		Y*	Identifier of the instrument defined in tag 107.
54	Side	Char(1)	1=Buy 2=Sell	Y	Side of order.
55	Symbol	String (6)		Y	This tag contains the Group Code.
60	TransactTime	UTCTimestamp(21)		Y*	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
75	TradeDate	LocalMktDate (8)		Y*	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
78	NoAllocs	Char(1)	1	N	Returned on Execution Report if sent on inbound message.

79	AllocAccount	String (11)		N	Returned on Execution Report if sent on inbound message. **Note:** This tag value is always uppercase, regardless of the case in the inbound message tag. Client systems are not required to submit capitalized account values to CME Globex.
107	Security Desc	String (20)		Y*	Instrument identifier used on iLink to uniquely identify an instrument. Future Example: GEZ8 Option Example: GEZ9 C9375
150	ExecType	Char(1)	H=Trade Cancel Ack	Y	Indicates type of Execution Report.
167	Security Type	String (3)	FUT=Future OPT=Option IRS=Interest Rate Swap FXSPOT=FX Spot	N	Indicates instrument type.
393	TotalNumSecurities	Int(3)		N	Number of leg trade elimination messages for a given counterparty. The value will be '0' (zero) for outrights.
442	MultiLegReportingType	Int(1)	1=Outright 2=Leg of spread 3=Spread	N	Indicates if acknowledgment message is sent for an outright, leg of spread, or spread.
527	SecondaryExecID	String (40)		Y	Unique identifier that allows linking of spread summary fill notice with leg fill notice and trade cancel messages.
810	UnderlyingPx	Price (20)		C	Reserved for future use.
811	OptionDelta	Float (6.2)		C	Reserved for future use.
1188	Volatility	String (20)		C	Reserved for future use.
1189	ExpirationTimeValue	Float		C	Reserved for future use.
1190	RiskFree Rate	Price (20)		C	Reserved for future use.
1028	Manual OrderIndicator	Boolean(1)	Y=manual N=automated	Y*	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
1731	AvgPxGroupID	String (20)		N	Used to identify account numbers or orders for grouping trades together for average price calculations. If incoming value is greater than max length, iLink will return the right-most twenty bytes.
1598	Clearing TradePriceType	String (1)	0 – Trade Clearing at Execution Price 1 – Trade Clearing at Alternate Clearing Price	N	Indicates whether spread differential trade is clearing at execution price (tag 31-LastPx) or alternate clearing price (i.e. previous day's settlement price).
819	AvgPXIndicator	String (3)	0 – No Average Pricing (Default) 1 – Trade is part of an Average Price Group Identified by the AvgPxGroupID 3 - Notional Value Average Pricing with Average Price Group Identified by the AvgPxGroupID	N	Indicates if the resulting trade is to be average priced. This tag is also used to indicate type of average price grouping.
5149	Memo	String (75)		N	Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing **Note:** if tag 5149-Memo value on inbound messages exceeds the max length of 75 bytes, iLink will return a truncated 75 bytes from the right on the response.
5979	Request Time	Int(20)		N	Information carried on a response to convey the time (UTC) when the request was received by the MSGW application. UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy.
Standard Message Trailer					End of message.

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

Standard Header-CME Globex to Client System