

Execution Report - Order Elimination

The Execution Report - Order Elimination (tag 35-MessageType=8, tag 39-OrdStatus=C, tag 150-ExecType=C) message is sent at order expiration.

Tag	Name	FIX Type	Enumeration	Req	Description
Standard Header - CME Globex to Client System					
35	MessageType	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)		Y	Always '0'.
11	ClOrdID	String (20)		Y*	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value. 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 resets to zero if order is cancelled.
17	ExecID	String (40)		Y	CME Globex assigned message identifier; unique per market segment per trading session.
20	ExecTransType	Char(1)	0=New	Y	Identifies transaction type as 'new' (i.e., new order, order cancel or cancel/replace accepted).
37	OrderID	String (17)		Y	CME Globex assigned order identifier; unique across all iLink sessions and market segments.
38	OrderQty	Int(9)		Y*	Order quantity submitted by client. The format of this field is different from FIX protocol specifications. This field must be an integer.
39	OrdStatus	Char(1)	C=Expired	Y	Identifies type of order elimination.
40	OrdType	Char(1)	1=Market order (with protection) 2=Limit order 3=Stop order (with protection) 4=Stop-Limit order K=Market-Limit order	Y*	Order type. See Order Management for additional information.
41	OrigClOrdID	String (20)		N	The last accepted ClOrdID in an order chain. If a value is included in tag 41-OrigClOrdID, the same value is return; however, if no value is sent, a value of '0' is returned in the Order Elimination message. Refer to iLink - CME Globex Identifiers for more information.
44	Price	Price (20)		N	Price per single contract unit.
48	SecurityID	String (12)		Y*	Identifier of the instrument define in tag 107-SecurityDesc.
54	Side	Char(1)	1=Buy 2=Sell	Y	Side of order.
55	Symbol	String (6)		Y	This tag contains the Group Code for the instrument.
59	TimeInForce	Char(1)	0=Day 1=Good Till Cancel (GTC) 3=Fill and Kill (Immediate or Cancel) 6=Good till Date (GTD)	N	Specifies how long the order remains in effect. If not present, DAY order is the default. For GTD, ExpireDate is required. For FAK, MinQty can also be specified. See Order Types for Futures and Options or Order Management for more information.

60	TransactTime	UTCTimestamp(21)		Y*	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
78	NoAlloc	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	SecurityDesc	String(20)		Y*	Instrument identifier. Future Example: GEZ8
110	MinQty	Int(9)		C	Sent in the Order Elimination message if the originating order was an FAK /FOK/MinQty that contained tag 110-MinQty. Minimum quantity of an order to be executed. This tag is used only when tag 59-TimInForce=3 (Fill and Kill). The value of MinQty must be between 1 and the value in tag 38-OrderQty. The format of this tag is different from FIX protocol specifications. This tag must be an integer.
150	ExecType	Char(1)	C=Elimination Ack	Y	Indicates type of execution report.
151	LeavesQty	Int(9)	0	Y	Quantity available for further execution. Always '0' for order elimination.
167	SecurityType	String(6)	FUT=Future OPT=Option IRS=Interest Rate Swap FXSPOT=FX Spot	N	Indicates type of security as future or option. Note: for options strategy including UDS COMBO or COVERED, send OPT. For UDS Futures, send FUT.
432	ExpireDate	LocalMktDate(8)		N	Required only if tag 59-TimInForce=Good Till Date (GTD). CME iLink 2.X does not support tag 126-ExpireTime. Only expiration date can be set. Orders expire at the end of the trading session.
1028	ManualOrderIndicator	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.
1031	CustOrderHandlingInst	String(1)	W - Desk Y - Electronic (Default) C - Vendor-provided Platform billed by Executing Broker G - Sponsored Access via Exchange API or FIX provided by Executing Broker H - Premium Algorithmic Trading Provider billed by Executing Broker D - Other, including Other-provided Screen	Y	Defines source of original order.
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	ClearingTradePriceType	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.
7928	SelfMatch PreventionID	String (12)		N	This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier (subcomponent of tag 49- SenderCompID) will not match on CME Globex.
8000	SelfMatch PreventionInstruction	Char(1)	O=Cancel Resting N=Cancel Aggressing	N	Indicates a cancel instruction when Self Match Prevention is triggered. Note: <ul style="list-style-type: none"> To use tag 8000-SelfMatchPreventionInstruction, client systems must include tag 7928-SelfMatchPreventionID on the originating message If tag 8000-SelfMatchPreventionInstruction is not sent, the resting order will be cancelled.
9717	CorrelationClOrdID	String (20)		N	Unvalidated value returned as submitted if sent by client system on inbound message. See tag 9717-CorrelationClOrdID note in the New Order message specification for further details.
5979	RequestTime	Int(20)		Y	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 the UNIX epoch with microsecond precision.
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