

iLink 3 Execution Report Pending Cancel

This message type supports EBS Market.

Tag	Field Name	Binary Type	Binary Length	Required	Value	Description
9726	SeqNum	uint32	4	Y		Sequence number of this message
39001	UUID	uint64	8	Y		Matches Establish.UUID used to establish the connection
17	ExecID	String40	40	Y		Unique identifier of execution message as assigned by exchange. Uniqueness will be guaranteed within a single trading day or the life of a multi-day order
5392	SenderID	String20Req	20	Y		For futures and options markets: Operator ID Should be unique per Firm ID Assigned value used to identify specific message originator Represents last individual or team in charge of the system which modifies the order before submission to the CME Globex platform, or if not modified from initiator (party role=118), last individual or team in charge of the system, which submit the order to the CME Globex platform For EBS and fixed income markets: represents the Entering Trader
11	ClOrdID	String20Req	20	Y		Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field
1505	PartyDetailsListReqID	uint64	8	Y		The unique identifier of the PartyDetailsDefinitionRequestAck attached to this message; pancake flip of what was submitted on inbound message For short messages: <ul style="list-style-type: none">PartyDetailsDefinitionRequestAck message would have been sent beforehand and that unique ID should be provided herePartyDetailsListReqID=0 For long messages: <ul style="list-style-type: none">If not registered beforehand through iLink then PartyDetailsDefinitionRequestAck message will be sent along with the business message and will immediately precede itPartyDetailsListReqID=0
37	OrderID	uint64	8	Y		Unique identifier for order as assigned by the exchange. Uniqueness is guaranteed within a single trading day across all instruments
44	Price	PRICE9	8	Y		Price per share or contract
60	Transact Time	uint64	8	Y		Time the transaction represented by this ExecutionReport (35=8) occurred. Expressed as nanoseconds since epoch time
5297	Sending TimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nano seconds since midnight January 1, 1970
2422	OrderRequestID	uint64	8	Y		OrderRequestID used to identify a request to enter, modify or delete an order and echo the value on the ExecutionReport
9537	Location	String5Req	5	Y		ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message. The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China). The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec). For valid values, refer to ftp.cmegroup.com/fix/coo . Market Regulation requires only the submission of the two first characters of tag 9537-Location for all countries with the exception of Canada. For Canada, the 5 bytes including the province code must be submitted. Note: this field is optional for EBS Market and eFIX Matching Service instruments.
48	SecurityID	Int32	4	Y		Security ID as defined by CME. For the security ID list, see the security definition messages.

38	OrderQty	uInt32	4	Y		Number of shares or contracts ordered
14	CumQty	uInt32	4	Y		Total quantity filled Will be set to 0
151	LeavesQty	uInt32	4	Y		Quantity open for further execution. Only present for outrights and spreads, not spread legs.
110	MinQty	uInt32NULL	4	N		Minimum quantity of an order to be executed. The value of MinQty must be between 1 and the value in tag 38-OrderQty. If set to 0 or default null value then it means that minimum quantity is <i>n</i> .
1138	DisplayQty	uInt32NULL	4	N		The quantity to be displayed . Required for iceberg orders. On orders specifies the qty to be displayed, on execution reports the currently displayed quantity
432	ExpireDate	LocalMktDate	2	Y		Date of order expiration (last day the order can trade), always expressed in terms of the local market date Default: days since Unix epoch. Range: Jan. 1, 1970 - June 7, 2149 local
39	OrdStatus	OrdStatusPendCxl	0	Y	OrdStatus=6 (Pending Cancel)	Identifies status of order as subject to pending cancellation Constant value
150	ExecType	ExecTypePendCxl	0	Y	ExecType=6 (Pending Cancel)	Describes the specific ExecutionRpt as subject to pending cancellation Constant value
40	OrdType	OrderType	1	Y	<ul style="list-style-type: none"> • OrdType=1 (Market order with protection) • OrdType=2 (Limit order) • OrdType=4 (Stop limit order) • OrdType=K (Market limit order) 	Order type
54	Side	SideReq	1	Y	<ul style="list-style-type: none"> • Side=1 (Buy) • Side=2 (Sell) 	Side of order

59	TimeInForce	TimeInForce	1	Y	<ul style="list-style-type: none"> • TimeInForce=0 (Day) • TimeInForce=1 (GTC) • TimeInForce=3 (FAK) • TimeInForce=4 (FOK) • TimeInForce=6 (GTD) • TimeInForce=99 (GFS) 	<p>Specifies how long the order remains in effect</p> <p>FOK is supported only for BrokerTec/EBS</p> <p>GFS is supported only for EBS</p>
1028	ManualOrderIndicator	ManualOrderIndicator	1	Y	<ul style="list-style-type: none"> • 0=Automated • 1=Manual 	Indicates if order was sent manually or generated by automated trading logic
9765	PossibleRetransmissionFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> • 0=False • 1=True 	<p>Flags message as possible retransmission or duplicate</p> <p>This will convey whether a message is an original transmission or duplicate in response to RetransmissionRequest or possible duplicate</p> <p>This will become pertinent when original messages get interleaved with Retransmission responses</p> <p>Possible duplicate means that same message could have been sent again with different sequence number</p>
9553	SplitMessage	SplitMessage	1	N	<ul style="list-style-type: none"> • 0=Split Message Delayed • 1=Out of Order Message Delayed • 2=Complete Message Delayed 	Indicates whether a message was delayed as a result of being split among multiple packets (0) or if a message was delayed as a result of TCP re-transmission (1) or if a complete message was delayed due to a previously submitted split or out of order message (2). If absent then the message was not delayed and was neither split nor received out of order

9373	Liquidity Flag	BooleanNULL	1	N	<ul style="list-style-type: none"> • 0=False • 1=True 	<p>Indicates if an order was submitted for market making obligation as required for MIFID.</p> <p>Applicable only for EU BrokerTec and EBS MiFID.</p>
7552	DelayTo Time	uint64NULL	8	N		<p>Indicates the amount of time that a message was delayed as a result of being split (9553=0) or as a result of being out of order due to TCP retransmission (9553=1) or as a result of being queued behind a split message (9553=2)</p> <p>Represented as number of nanoseconds in unix epoch format (since Jan 1, 1970)</p> <p>Subtracting this number from Tag 60 will represent original received time of delayed message</p>
845	DiscretionPrice	PRICENULL9	8	N		<p>The presence of DiscretionPrice on an order indicates that the trader wishes to display one price but will accept trades at another price</p>