

# iLink 3 Execution Report - Trade Spread Leg

The Execution Report - Trade Spread Leg message is sent upon fill or partial fill of client order:

- Fill Execution Report only for spread leg instruments

**Bolded red text** indicates this change supports EBS Market.

35=8, 39=1,2

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
9726	SeqNum	uint32	4	Y		Sequence number assigned to this message.  The max value is 999999999 which is 1 short of 1 billion.
39001	UUID	uint64	8	Y		Matches Establish.UUID used to establish the connection.
17	ExecID	String40	40	Y		Unique identifier of Execution Report message as assigned by exchange. Uniqueness is guaranteed within a single trading day or the life of a multi-day order.
5392	SenderID	String20Req	20	Y		For futures and options markets: represents Operator ID.  For <b>EBS and</b> fixed income markets: represents the Entering Trader. <b>For EBS this value must be 3 characters.</b>  This value represents the individual or team submitting the message and is subject to registration requirements and character limits as required by Rule 576 and the Advisory below:  <a href="https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf">https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf</a>  In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.
11	ClOrdID	String20Req	20	Y		Unique identifier for Order as assigned by client system. 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.
1188	Volatility	Decimal64NULL	9	N		Annualized volatility for option model calculations. Only applicable for volatility-quoted option trades.
1505	PartyDetailsListReqID	uint64	8	Y		The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message.  For pre-registered messages: <ul style="list-style-type: none"> <li>• Unique ID from Party Details Definition Request Acknowledgment message</li> <li>• PartyDetailsListRequestID0.</li> </ul> For on-demand messages: <ul style="list-style-type: none"> <li>• If not registered beforehand through iLink then Party Details Definition Request message will be sent along with the business message and will immediately precede it</li> <li>• PartyDetailsListRequestID=0.</li> </ul>
31	LastPx	PRICE9	8	Y		Price of this (last) fill.
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.
810	UnderlyingPx	PRICENULL9	8	N		Underlying price associated with a derivative instrument. Price for the future used in calculating the conversion of vol to premium for the option. Only applicable for volatility-quoted option trades.
60	TransactTime	uint64	8	Y		Time the transaction represented by this Execution Report (35=8) occurred. Expressed as nanoseconds since epoch time.
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
527	SecExecID	uint64	8	Y		Unique identifier linking spread summary fill notice with leg fill notice and trade cancel messages.  To uniquely identify each fill, Client System can concatenate: OrderID (37) + TradeDate (75) + SecExecID (527)

9537	Location	String5Req	5	Y		<p>ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message.</p> <p>The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China).</p> <p>The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec).</p> <p>For valid values, refer to <a href="ftp.cmegroup.com/fix/geo">ftp.cmegroup.com/fix/geo</a>.</p> <p><b>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.</b></p> <p><b>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</b></p>
811	OptionDelta	Decimal32NULL	5	N		The rate of change in the price of a derivative with respect to the movement in the price of the underlying instrument(s) upon which the derivative instrument price is based. Calculated delta, expressed as a decimal between -1 and 1. Only applicable for volatility-quoted option trades.
1189	TimeToExpiration	Decimal32NULL	5	N		Time to expiration in years calculated as the number of days remaining to expiration divided by 365 days per year. This value is expressed as a decimal portion of a year, typically the days to expiration divided by the days in a year. Currently the year assumption is 365. Only applicable for volatility-quoted option trades.
1190	RiskFreeRate	Decimal32NULL	5	N		Interest rate. Usually some form of short-term rate.
48	SecurityID	Int32	4	Y		Security ID as defined in the market data Security Definition message.
32	LastQty	uint32	4	Y		Quantity bought/sold on this (last) fill.
14	CumQty	uint32	4	Y		Total quantity filled.
1506	SideTradeID	uint32	4	Y		The unique ID assigned to the trade once it is received or matched by the exchange.
75	TradeDate	LocalMktDate	2	Y		<p>Indicates date of trading day (expressed in local time at place of trade).</p> <p>Sent in number of days since Unix epoch.</p>
39	OrdStatus	OrdStatusTrd	1	Y	<ul style="list-style-type: none"> <li>• OrdStatus=1 (Partially Filled)</li> <li>• OrdStatus=2 (Filled)</li> </ul>	Identifies status of order as partially filled or completely filled.
150	ExecType	ExecTypeTrade	0	Y	ExecType=F (Trade)	<p>Describes the specific Execution Report (e.g. Cancel) while tag 39-OrdStatus always identifies the current order status (e.g. Partially Filled).</p> <p>Constant value.</p>
40	OrdType	OrderType	1	Y	<ul style="list-style-type: none"> <li>• OrdType=1 (Market order with protection)</li> <li>• OrdType=2 (Limit order)</li> <li>• OrdType=4 (Stop limit order)</li> <li>• OrdType=K (Market limit order)</li> </ul>	Order type.
54	Side	SideReq	1	Y	<ul style="list-style-type: none"> <li>• Side=1 (Buy)</li> <li>• Side=2 (Sell)</li> </ul>	Side of spread leg trade.

9765	PossRetransFlag	BooleanFlag	1	Y	0=False 1=True	Flags message as possible retransmission or duplicate  Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate  Used when original messages are interleaved with Retransmission responses  Possible duplicate means the same message may have been sent again with different sequence number
64	SettleDate	LocalMktDate	2	N		Specific date of trade settlement for the Spot leg
1056	CalculatedCcyLastQty	Decimal64NULL	9	N		Total amount traded (in notional) in counter currency for the Spot leg
381	GrossTradeAmt	Decimal64NULL	9	N		Total amount traded (in notional) in base currency for the Spot leg
1362	NoFills	groupSize	3	Y		Specifies the number of fill reasons included in this Execution Report.  Maximum number of fill reasons is 6.
1364	FillPx	PRICE9	8	Y		Price of this fill reason or allocation. Required if NoFills (1362) > 0. Same as LastPx (31)
1365	FillQty	uint32	4	Y		Quantity bought/sold for this fill reason.
1363	FillExecID	String2	2	Y		Used as an identifier for each fill reason or allocation reported in single Execution Report. Required if NoFills (tag 1362) > 0. Append FillExecID with ExecID to derive unique identifier for each fill reason or allocation.
1622	FillYieldType	uint8	1	Y	0 – Future Hedge 1 – Pro Rata 2 – LMM 3 – TOP <b>4 – FIFO</b> 5 – Cross BMG 8 – Covering 9 – Cross BPM 10 – Leveling <b>11 – Aggressor</b> 14 – Leg 16 – Opening 18 – Implied Opening 19 – FIFO Percent	Enumeration of the Fill Reason field using Integer. This identifies the type of match algorithm.
1795	NoOrderEvents	groupSize	3	N		Number of fills which comprise fill quantity.  The maximum number of fills is configured 100.  Applicable for BrokerTec markets only.
1799	OrderEventPx	PRICE9	8	Y		Refers to the fill price; same as tag 31-LastPx
1802	OrderEventText	String5	5	N		Will not be present for BrokerTec US; Will be populated with the firm ID of the opposite order for BrokerTec EU bilateral trades
1797	OrderEventExecID	uint32	4	Y		This is a unique ID which ties together a specific fill between two orders; It will be unique per instrument per day
1800	OrderEventQTY	uint32	4	Y		Refers to the specific fill quantity between this order and the opposite order
1796	OrderEventType	OrderEventType	1	Y	<ul style="list-style-type: none"> <li>• 4=Partially Filled</li> <li>• 5=Filled</li> </ul>	The type of event affecting an order

1798	OrderEventReason	ulnt8	1	Y		Action that caused the event to occur. 100=Binary Trade Reporting
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