

iLink 3 Execution Report - Trade Addendum Spread

The Execution Report - Trade Addendum Spread message notifies client system of trade cancellation or correction for spreads.

Bolded red text indicates this change supports EBS Market.

35=8, 39=H,G

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 EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters. 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: https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf 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.
1505	PartyDetailsListRequestID	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"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. For on-demand messages: <ul style="list-style-type: none"> • 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 • PartyDetailsListRequestID=0.
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.
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 nano seconds 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)
9703	OrigSecondaryExecutionID	uint64NULL	8	N		Unique identifier of the corrected fill.
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/cco . 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 in the market data Security Definition message.
37711	MDTradeEntryID	uint32	4	Y		Market Data Trade Entry ID. This identifier is assigned to all trades that take place for an instrument at a particular price level.

32	LastQty	uInt32	4	Y		Quantity bought/sold on this (last) fill.
1506	SideTradeID	uInt32	4	Y		The unique ID assigned to the trade once it is received or matched by the exchange.
1507	OrigSideTradeID	uInt32NULL	4	N		Refers back to the unique ID assigned to the corrected trade.
75	TradeDate	LocalMktDate	2	Y		Indicates date of trading day (expressed in local time at place of trade). Sent in number of days since Unix epoch.
39	OrdStatus	OrdStatusrdCxl	1	Y	<ul style="list-style-type: none"> OrdStatus=H (Trade Cancel) OrdStatus=G (Trade Correction) 	Identifies status of order as trade cancellation or correction.
150	ExecType	ExecTypTrdCxl	1	Y	<ul style="list-style-type: none"> ExecType=H (Trade Cancel) ExecType=G (Trade Correction) 	Describes the specific Execution Report as trade cancellation or correction.
40	OrdType	OrderType	1	N	<ul style="list-style-type: none"> OrdType=2 (Limit order) 	UNDER DEVELOPMENT
54	Side	SideReq	1	Y	<ul style="list-style-type: none"> Side=1 (Buy) Side=2 (Sell) 	Side of order.
1028	ManualOrderIndicator	ManualOrdIndReq	1	Y	<ul style="list-style-type: none"> 0=Automated 1=Manual 	Indicates if order was sent manually. '0' indicates the message was generated by automated trading logic. iLink messages containing a value other than '0' or '1' in this tag will be rejected. This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i> . https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf
9765	PossRetransFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> 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
393	TotalNumSecurities	uInt8NULL	1	Y		Indicates total number of leg fills for the spread.
18	ExecInst	ExecInst	1	N	<ul style="list-style-type: none"> Bit 0=AON Bit 1=Only Best Bit 2=Not Held 	Instructions for order handling for fixed income markets. Only Best may be applied to resting and aggressing orders and: <ul style="list-style-type: none"> Prevents submission of an order if the order's price is not equal to or better than the best price on the book. Cancels an order from the book if a new order with a better price enters the queue. This order condition permits the order to be alone at the best price level or join other orders at the best price level. Not Held (applies only to US Repo) eliminates quantity remaining from an FaKi order (tag 59=3) and ensures it will not be included in a work-up session; however, the order can still trigger a work-up session. AONs will have a separate book with a separate ISIN. The AON orders that cannot trade immediately can rest in the AON book. They can only trade with AON orders on the other side of the AON book that have the SAME PRICE and SAME QUANTITY. Applicable only for BrokerTec Markets; should not be used for future and options markets.
5906	ExecutionMode	ExecMode	1	N	<ul style="list-style-type: none"> A=Aggressive P=Passive 	Instruction for whether the order should rest on the book upon entry or match as an aggressor. A Passive Order will rest in the market without executing unless matched with an Aggressive Order on the other side. An Aggressive Order will match against any other order on the opposite side. Applicable for US & EU Repos.
9373	LiquidityFlag	BooleanNULL	1	N	<ul style="list-style-type: none"> 0=False 1=True 	Indicates if an order was submitted for market making obligation as required for MIFID. Applicable only for EU BrokerTecParty Details List RequestID.

6881	Managed Order	BooleanNULL	1	N	<ul style="list-style-type: none"> 0=False 1=True 	<p>Boolean: flags a managed order.</p> <p>Applicable only to Repo fixed income markets.</p>
5409	ShortSale Type	ShortSaleType	1	N	<ul style="list-style-type: none"> 0=Long Sell 1=Short Sale With No Exemption (SESH) 2=Short Sale With Exemption (SSEX) 3=Undisclosed Sell (Information not available – UNDI) 	<p>Indicates the type of short sale on Sell orders only as required for MiFID.</p> <p>Should not be used for Buy orders.</p> <p>Applicable only for EU fixed income markets.</p> <div style="border: 1px solid black; padding: 5px; margin-top: 10px;"> <p>Note</p> <p>The Short-Selling Field is only required from Participants when BrokerTec EU has a regulatory obligation (pursuant to Article 26(5) of MiFIR) to conduct transaction reporting on behalf of the Participant. This obligation only applies to BrokerTec EU when the relevant participant is exempt from MiFIR (typically non-EEA (European Economic Area) firms, corporate entities or certain asset managers). Please reach out to TradingVenueCompliance@cmegroup.com for guidance.</p> </div>
1362	NoFills	groupSize	3	Y		<p>Specifies the number of fill reasons included in this Execution Report.</p> <p>Specifies the number of fill reasons included in this Execution Report.</p> <p>Maximum number of fill reasons is 6.</p> <p>Note: The number of fill reason is always '1' for spread leg fills.</p>
1364	FillPx	PRICE9	8	Y		Price of this fill reason or allocation. Required if NoFills (tag 1362) > 0. Same as tag 31-LastPx.
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	<ul style="list-style-type: none"> 0 – Future Hedge 1 – Pro Rata 2 – LMM 3 – TOP 4 – FIFO 5 – Cross BMG 8 – Covering 9 – Cross BPM 10 – Leveling 11 – Aggressor 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.
555	NoLegs	groupSize	3	N		Number of leg executions. Set to '0'.
1893	LegExecID	uInt64	8	Y		The tag 17-ExecID value corresponding to a trade leg.
637	LegLastPx	PRICE9	8	Y		Execution price assigned to a leg of a multileg instrument
1901	LegExec RefID	uInt64NULL	8	N		The original tag ExecID value corresponding to corrected trade leg.
1894	LegTradeID	uInt32	4	Y		The TradeID value corresponding to a trade leg
39023	LegTrade RefID	uInt32NULL	4	N		Refers to the original LegTradeID of the leg trade being corrected
602	LegSecurityID	Int32	4	Y		Leg SecurityID
1418	LegLastQty	uInt32	4	Y		Fill quantity for the leg instrument.
624	LegSide	SideReq	1	Y		The side of this individual leg of a multileg security.
1795	NoOrder Events	groupSize	3	N		<p>Number of fills which comprise fill quantity.</p> <p>The maximum number of fills is configured 100.</p> <p>Applicable for BrokerTec markets only.</p>

1799	OrderEventPx	PRICE9	8	Y		For Trade Cancel, refers to price of the canceled trade. For Trade Correction, refers to the new fill price.
1802	OrderEventText	String5	5	N		Not 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	TradeAddendum	1	Y	<ul style="list-style-type: none"> • 100=Trade Cancel • 101=Trade Correction • 4=Partially Filled • 5=Filled 	The type of event affecting an order.
1798	OrderEventReason	uInt8	1	Y	<ul style="list-style-type: none"> • 100=Binary Trade Reporting 	Action that caused the event to occur.
6555	OriginalOrderEventExecID	uInt32NULL	\$	N		Contains the previous tag 1797-OrderEventExecID value of the trade being adjusted or busted.