

iLink 3 Execution Report Pending Replace

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		<p>For futures and options markets: represents Operator ID.</p> <p>For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters.</p> <p>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:</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf</p> <p>In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.</p>
11	CIOrdID	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 CIOrdID field
1505	PartyDetailsListReqID	uint64	8	Y		<p>The unique identifier of the PartyDetailsDefinitionRequestAck attached to this message; pancake flip of what was submitted on inbound message</p> <p>For short messages:</p> <ul style="list-style-type: none"> PartyDetailsDefinitionRequestAck message would have been sent beforehand and that unique ID should be provided here PartyDetailsListReqID=0 <p>For long messages:</p> <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 it PartyDetailsListReqID=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		<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 ftp.cmegroup.com/fix/coo.</p> <p>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.</p> <p>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</p>
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 for OFMOverride=0 (Disabled) Will be set to total quantity filled for OFMOverride=1 (Enabled)
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 for immediate execution. 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> . If the quantity present in tag 110 cannot be immediately executed, the entire order is eliminated.
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	PendModStatus	0	Y	<ul style="list-style-type: none"> • Ord Status =E (Pending Replace) 	Identifies status of order as subject to pending replace Constant value
150	ExecType	ExecTypePendModify	0	Y	<ul style="list-style-type: none"> • ExecType =E (Pending Replace) 	Describes the specific ExecutionRpt as subject to pending cancellation Constant value

40	OrdType	OrderType	1	Y	<ul style="list-style-type: none"> • Ord Type=1 (Market order with protection) • Ord Type=2 (Limit order) • Ord Type=4 (Stop limit order) • Ord Type=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 	<p>Indicates if order was sent manually or generated by automated trading logic</p>
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</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	SplitMsg	SplitMsg	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 	Indicates if an order was submitted for market making obligation as required for MiFID. Applicable only for EU BrokerTec and EBS MiFID.
5409	ShortSaleType	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) 	Indicates the type of short sale on Sell orders only as required for MiFID. Should not be used for Buy orders. Applicable only for EU MiFID.



Note

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.

752	DelayTo Time	uint64NU LL	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	Discretion Price	PRICENU LL9	8	N	<p>The discretion price of an order. Conditionally required if the trader wishes to display one price but will accept trades at another price)</p> <ul style="list-style-type: none"> • The discretion price for a bid must be greater than the shown Limit price (e.g. Buy order: tag 44-Price = 115.05; tag 845-DiscretionPrice = 115.06) • The discretion price for an ask must be less than the shown Limit price (e.g. Buy order: tag 44-Price = 115.05; tag 845-DiscretionPrice = 115.04) <p>Applicable only for EBS.</p>