

iLink 2 Execution Report - Trade Cancel

The Execution Report - Trade Cancel (tag 35-MessageType=8, tag 39-OrdStatus=H) message notifies client system of [trade cancellation](#).

| Tag | Name | FIX Type | Enumeration | Req | Description |
|---|----------------|------------------|--------------------|-----|---|
| Standard Header - CME Globex to Client System | | | | | |
| 35 | MsgType | 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) | 0 | Y | Always '0'. |
| 11 | ClOrdID | String (20) | | Y* | Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order. Not returned for Trade Cancels originating from a Mass Quote. For Mass Quotes the value references 299-QuoteEntryID. 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 does not reset if order is cancel/replaced. |
| 37711 | MDTradeEntryID | Int(10) | | Y | Common identifier that associates CME STP cleared trades with order execution and market data messaging. Will continue to refer back to the original value as assigned to the trade being busted or adjusted. Unique across all iLink sessions and market segments per trading week. |
| 17 | ExecID | String (40) | | Y* | CME Globex assigned execution report message identifier; unique per market segment per trading session. |
| 19 | ExecRefID | String (9) | | Y* | Contains unique ID for the trade being cancelled. These are the last 9 characters of tag 17-ExecID. |
| 20 | ExecTransType | Char(1) | 1=Cancel | Y | Identifies transaction type. |
| 31 | LastPx | Price (20) | | Y* | Price of the canceled trade. |
| 32 | LastQty | Int(9) | | Y* | Quantity of canceled trade. |
| 37 | OrderID | String (17) | | Y | CME Globex assigned order identifier; unique across all iLink sessions and market segments. |
| 39 | OrdStatus | Char(1) | H=Trade Cancelled | Y | Identifies trade status as canceled. |
| 41 | OrigClOrdID | String (20) | | N | The last accepted ClOrdID in an order chain. If the value is included in tag 41-OrigClOrdID, the same value is returned; however, if no value is sent, a value of '0' is returned in the Execution Report (tag 35-MessageType=8) Cancellation message, else tag 41-OrigClOrdID is not sent. Refer to iLink - CME Globex Identifiers for more information. |
| 48 | SecurityID | Int(12) | | Y* | Identifier of the instrument defined in tag 107. |
| 54 | Side | Char(1) | 1=Buy 2=Sell | Y | Side of order. |
| 55 | Symbol | String (6) | | Y | This tag contains the Group Code. |
| 60 | TransactTime | UTCTimestamp(21) | | Y* | UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109 |
| 75 | TradeDate | LocalMktDate (8) | | Y* | Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade). |
| 78 | NoAllocs | Char(1) | 1 | N | Returned on Execution Report if sent on inbound message. |

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| 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 | Security Desc | String (20) | | Y* | Instrument identifier used on iLink to uniquely identify an instrument. Future Example: GEZ8 Option Example: GEZ9 C9375 |
| 150 | ExecType | Char(1) | H=Trade Cancel Ack | Y | Indicates type of Execution Report. |
| 167 | Security Type | String (6) | FUT=Future OPT=Option IRS=Interest Rate Swap FXSPOT=FX Spot | N | Indicates instrument type. Note: for options strategy including UDS COMBO or COVERED, send OPT. For UDS Futures, send FUT. |
| 393 | TotalNumSecurities | Int(3) | | N | Number of leg trade elimination messages for a given counterparty. The value will be '0' (zero) for outrights. |
| 442 | MultiLegReportingType | Int(1) | 1=Outright 2=Leg of spread 3=Spread | N | Indicates if acknowledgment message is sent for an outright, leg of spread, or spread. |
| 527 | SecondaryExecID | String (40) | | Y | Unique identifier that allows linking of spread summary fill notice with leg fill notice and trade cancel messages. |
| 810 | UnderlyingPx | Price (20) | | C | Reserved for future use. |
| 811 | OptionDelta | Float (6.2) | | C | Reserved for future use. |
| 1188 | Volatility | String (20) | | C | Reserved for future use. |
| 1189 | ExpirationTimeValue | Float | | C | Reserved for future use. |
| 1190 | RiskFreeRate | Price (20) | | C | Reserved for future use. |
| 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. |
| 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. |
| 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 UNIX epoch with microsecond precision. |
| 64 | SettleDate | LocalMktDate (8) | | N | Specific date of trade settlement for the Spot leg |

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| 1362 | NoFills | NumIn Group (1) | -- | Y | Specifies the number of fill reasons or allocations included in this Execution Report Maximum number of fill reasons is 6 Note: The number of fill reason is always '1' for spread leg fills |
| 1363 | FillExecID | String (2) | -- | Y | Used as an identifier for each fill reason or allocation reported in single Execution Report Required if tag 1362-NoFills > 0 Append tag 17-ExecID with tag 1363-FillExecID to derive the unique identifier for each fill reason |
| 1364 | FillPx | Price (20) | -- | Y | Price of this fill reason or allocation Required if tag 1362-NoFills > 0 Same as tag 31-LastPx |
| 1365 | FillQty | Qty(9) | -- | Y | Quantity bought/sold for this fill reason or allocation Required if tag 1362-NoFills > 0 |
| 1622 | FillYield Type | String (2) | 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 | Y | Fill reason |
| iLink 2 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

[Standard Header-CME Globex to Client System](#)