

# iLink 3 Execution Report - Trade Addendum Spread Leg

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

**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 <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.
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>• PartyDetailsListReqID0.</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>• PartyDetailsListReqID=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.
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)
9703	OrigSecondaryExecutionID	uint64NULL	8	N		Unique identifier of the corrected fill.

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="http://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>
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.
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 to the unique ID assigned to the corrected trade.
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	OrdStatusTrdCxl	1	Y	<ul style="list-style-type: none"> <li>• OrdStatus =H (Trade Cancel)</li> <li>• OrdStatus =G (Trade Correction)</li> </ul>	Identifies status of order as trade cancellation or correction.
150	ExecType	ExecTypeTrdCxl	1	Y	<ul style="list-style-type: none"> <li>• ExecType =H (Trade Cancel)</li> <li>• ExecType =G (Trade Correction)</li> </ul>	Describes the specific Execution Report as trade cancellation or correction.
1028	ManualOrderIndicator	ManualOrderIndReq	1	Y	<ul style="list-style-type: none"> <li>• 0=Automated</li> <li>• 1=Manual</li> </ul>	<p>Indicates if the message was initially received manually.</p> <p>'0' indicates the message was generated by automated trading logic.</p> <p>iLink messages containing a value other than '0' or '1' in this tag will be rejected.</p> <p>This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i>.</p> <p><a href="https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf">https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf</a></p>
9765	PossibleRetransFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> <li>• 0=False</li> <li>• 1=True</li> </ul>	<p>Flags message as possible retransmission or duplicate</p> <p>Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate</p> <p>Used when original messages are interleaved with Retransmission responses</p> <p>Possible duplicate means the same message may have been sent again with different sequence number</p>
54	Side	SideReq	1	Y	<ul style="list-style-type: none"> <li>• Side=1 (Buy)</li> <li>• Side=2 (Sell)</li> </ul>	Side of Trade Addendum Spread Leg.
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 (tag 1362) > 0. Same as LastPx (31)
1365	FillQty	ulnt32	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	ulnt8	1	Y	<ul style="list-style-type: none"> <li>0 – Future Hedge</li> <li>1 – Pro Rata</li> <li>2 – LMM</li> <li>3 – TOP</li> <li><b>4 – FIFO</b></li> <li>5 – Cross BMG</li> <li>8 – Covering</li> <li>9 – Cross BPM</li> <li>10 – Leveling</li> <li><b>11 – Aggressor</b></li> <li>14 – Leg</li> <li>16 – Opening</li> <li>18 – Implied Opening</li> <li>19 – FIFO Percent</li> </ul>	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		For Trade Cancel, refers to price of the canceled trade. For Trade Correction, refers to the new fill price.
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	ulnt32	4	Y		This is a unique ID which ties together a specific fill between two orders; unique per instrument per day.
1800	OrderEventQty	ulnt32	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"> <li>• 100=Trade Cancel</li> <li>• 101=Trade Correction</li> <li>• 4=Partially Filled</li> <li>• 5=Filled</li> </ul>	The type of event affecting an order.
1798	OrderEventReason	ulnt8	1	Y	<ul style="list-style-type: none"> <li>• 100=Binary Trade Reporting</li> </ul>	Action that caused the event to occur.
6555	OriginalOrderEventExecID	ulnt32NULL	\$	N		Contains the previous tag 1797-OrderEventExecID value of the trade being adjusted or busted. Will not be present on the following message types <ul style="list-style-type: none"> <li>• ExecutionReportTradeOutright</li> <li>• ExecutionReportTradeSpread</li> <li>• ExecutionReportTradeSpreadLeg</li> </ul>