

# iLink 2 Execution Report - Order Status Request Acknowledgment

The Execution Report - Order Status Request Acknowledgment (tag 35-MessageType=8, tag 150-ExecType=I) message is sent in acknowledgment of the iLink 2 Order Status Request message or for each requested order status in response to an Order Mass Status Request.

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 Standard Header - CME Globex to Client System					
35	MessageType	String (2)	8=Execution Report	Y	Header tag identifying message type.
584	MassStatusReqID	String (20)		N	Unique ID of Order Mass Status Request as assigned by the client system.
37	OrderID	Int(17)		Y	CME Globex assigned order identifier; unique across all iLink sessions and market segments.
1	Account	String (12)		N	Unique account identifier.  <b>Note:</b> 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.
11	ClOrdID	String (32)		N	CME Globex returns this value from the original New Order message up to 32 bytes (this tag is only 32 bytes for order status ack).
41	OrigClOrdID	String (20)		N	Last accepted ClOrdID in the order chain.
6	AvgPrice	Price(1)	0 (zero).	Y	Always '0'.
1028	ManualOrderIndicator	Boolean(1)		N	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.  CME Globex returns the Manual Order Indicator value from tag 1028 submitted by the client system in the corresponding order message.
9717	CorrelationClOrdID	String (32)		Y	CME Globex returns the value of tag 11-ClOrdID from the original Execution Report (tag 35-MessageType=8, tag 39-OrdStatus=0) New Order Acknowledgement message.  <b>Note:</b> This tag is returned 'NA' when the Order Mass Status is not found.
548	CrossID	String (32)		N	Identifier for a Cross order.
17	ExecID	String (1)	0	Y	CME Globex assigned message identifier.  Always '0'.
150	ExecType	Char(1)	I=Order Status	Y	Indicates type of execution report.  Always 'I'.
39	OrdStatus	Char(1)	0=New 1=Partially Filled 2=Filled 4=Cancelled 5=Replaced C=Eliminated 8=Rejected U=Undefined 6=Pending Cancel E=Pending Replace	Y	Indicates order status.  <b>New:</b> outstanding order with no executions and remaining quantity. (also applicable to orders that have been modified)  <b>Partially Filled:</b> outstanding order with executions and remaining quantity.
14	CumQty	Int(9)		Y	Contains cumulated traded quantity throughout the lifespan of an order. This value resets to zero if order is cancel/replaced.

549	CrossType	Int(2)	3=Cross One Side	N	Identified transaction type if other than standard order execution.
20	ExecTransType	Char(1)	3=Status	Y	Identifies transaction type.  '3' indicates this execution report is in response to an order status request message/order mass status request message.
107	SecurityDesc	String (20)		Y	Instrument identifier. e.g. 'ESM0'
961	HostCrossID	String (32)		N	Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders only.
55	Symbol	String (6)		Y	This tag contains the Group Code of the instrument.
48	SecurityID	Int(12)		Y	Identifier of the instrument defined in tag 107-SecurityDesc.
372	RefMsgType	String (2)	AF=Order Mass Status Request	N	Tag 35-MessageType of the message being rejected.  <b>Note:</b> This tag is returned only when the Order Mass Status is not found.
380	BusinessRejectReason	Int(2)	0=Other	Y	Code identifying reject  <b>Note:</b> This tag is returned only when the Order Mass Status is not found.
167	SecurityType	String (6)	FUT=Future OPT=Option IRS=Interest Rate Swap FXSPOT=FX Spot	Y	Indicates whether the instrument is a future or an option.  <b>Note:</b> for options strategy including UDS COMBO or COVERED, send OPT.  For UDS Futures, send FUT.
54	Side	Char(1)	1=Buy 2=Sell	Y	Side of order.
38	OrderQty	Int(9)		Y	Order quantity submitted by client.  <b>The format of this tag is different from FIX protocol specifications. This tag must be an integer.</b>
40	OrdType	Char(1)	1=Market order (with Protection) 2=Limit order 4=Stop Limit order K=Market-Limit order	N	Order type.  The state of an order type can change over the life of an order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed.  Also refer to <a href="#">Order Types for Futures and Options</a> in Electronic Trading Concepts.
44	Price	Price (20)		N	Required for limit or stop-limit orders. Designates the price per single contract unit. The decimal, and if applicable the negative sign of the price are each one character. Client systems should not supply more than 9 characters to the left and 9 characters to the right of the decimal.  See <a href="#">Fractional Pricing</a> for products that tick fractionally but must be submitted in decimal.
99	StopPx	Price (20)		N	Designates stop trigger price specified by the individual entering the order or cancel/replace.
59	TimeInForce	Char(1)	0=Day 1=Good Till Cancel (GTC) 3=Fill and Kill 6=Good Till Date (GTD)	N	Specifies how long the order remains in effect. If not present, DAY order is the default.  For GTD, ExpireDate is required. For FAK, MinQty can also be specified.  See <a href="#">Order Types for Futures and Options</a> and <a href="#">Order Management</a> for more information.
432	ExpireDate	LocalMktDate (8)		N	<b>Required</b> only if tag 59-TimeInForce=Good Till Date (GTD).  <b>CME Globex does not support tag 126-ExpireTime. Only the expiration date can be set. Orders expire at the end of the trading session to the specified date.</b>
151	LeavesQty	Int(9)		Y	Amount of contract units open for further execution.  <b>The format of this tag is different from FIX protocol specifications. This tag must be an integer.</b>

75	TradeDate	LocalMktDate(8)		N	Indicates date of trade referenced in this message in YYYYMMDD format. This will be the trade date for the last partial fill. If this tag is not present, the order has not been filled.
60	TransactTime	UTCTimestamp(21)		N	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
110	MinQty	Int(9)		N	Minimum quantity of an order to be executed.  The value of MinQty must be between 1 and the value in tag 38-OrderQty.  <b>The format of this tag is different from FIX protocol specifications.</b> <b>This tag must be an integer.</b>
210	MaxShow	Int(9)		N	See <a href="#">Order Display Quantity</a> in Electronic Trading Concepts.  Maximum quantity of an order to be shown in the order book at any given time.  <ul style="list-style-type: none"> <li>The value of MaxShow must be a fixed number N between 1 and the value in tag 38-OrderQty.</li> <li>If MaxShow is reduced (due to matches) to 0, then MaxShow is reset to the lesser of N or the number in tag 38-OrderQty remaining.</li> </ul>
912	LastRptRequested	Boolean(1)	N=Not Last Message  Y=Last Message	N	Indicates whether this message is the last report message in response to an Order Mass Status Request.
58	Text	String(200)		Y	Free-form text.
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.
<a href="#">iLink 2 Standard Message Trailer</a>					End of message.

Y: Required by FIX protocol, Y\*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally