

# iLink 2 Execution Report - Order Creation Cancel or Modify

The Execution Report - Order Creation, Cancel or Modify (tag 35-MsgType=8, tag 39-OrdStatus=0, 4 or 5) message is sent in response to:

- [iLink 2 New Order](#)
- [iLink 2 Order Cancel Request](#)
- [Order Cancel/Replace Request](#)

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 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.  <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.
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.  Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.
14	CumQty	Int(9)		Y	Contains cumulated traded quantity throughout lifespan of an order.  This value resets to zero if order is cancelled.  For Execution Report - Modify message sent in response to <a href="#">Order Cancel/Replace Request</a> : <ul style="list-style-type: none"> <li>• Value resets to zero if client system submits cancel/replace with <a href="#">disabled</a> in-flight mitigation (IFM).</li> <li>• Value does not reset if client system submits cancel/replace with <a href="#">enabled</a> IFM.</li> </ul>
17	ExecID	String (40)		Y	CME Globex assigned execution report message identifier; unique per market segment per trading session.
20	ExecTransType	Char(1)	0=New	Y	Identifies transaction type as 'new' (i.e., new order, order cancel or cancel/replace accepted).
37	OrderID	String (17)		Y	CME Globex assigned order identifier; unique across all iLink sessions and market segments.
38	OrderQty	Int(9)		Y*	Order quantity submitted by client. <b>The format of this field is different from FIX protocol specifications. This field must be an integer.</b>
39	OrdStatus	Char(1)	0=New Order Ack 4=Cancel Ack 5=Modify Ack	Y	Identifies order status as accepted, cancelled or replaced.
40	OrdType	Char(1)	1=Market order (with protection) 2=Limit order 3=Stop order (with protection) 4=Stop-Limit order K=Market-Limit order	Y*	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.
41	OrigClOrdID	String (20)		N	Last accepted ClOrdID in the order chain. Unvalidated value returned as submitted by client system on <a href="#">Order Cancel Request</a> or <a href="#">Order Cancel-Replace Request</a> message. If a value is include in tag 41-OrigClOrdID, the same value is returned; however, if no value is sent, a value of '0' is returned in all Execution Report (tag 35-MsgType=8) messages, except the Execution Report-Order Status Request.  Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.
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.
48	SecurityID	Int(12)		Y*	Identifier of the instrument defined in tag 107-SecurityDesc.
54	Side	Char(1)	1=Buy 2=Sell	Y	Side of order.
55	Symbol	String (6)		Y	This tag contains the Group Code of the instrument.

59	TimeInForce	Char(1)	0=Day 1=Good Till Cancel (GTC) 3=Fill and Kill 6=Good Till Date	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.
60	TransactTime	UTCTimestamp(21)		Y*	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
78	NoAllocs	NumInGroup(1)		N	Returned on Execution Report if sent on inbound message.
79	AllocAccount	String(11)		N	Returned on Execution Report if sent on inbound message.  <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.
107	SecurityDesc	String(20)		Y*	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375
99	StopPx	Price(20)		N	Designates stop trigger price specified by the individual entering the order or cancel/replace.
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>
150	ExecType	Char(1)	0=New Order Ack 4=Cancel Ack 5=Modify Ack	Y	Indicates type of execution report.
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.</b> <b>This tag must be an integer.</b>
167	SecurityType	String(6)	FUT=Future  OPT=Option  IRS=Interest Rate Swap  FXSPOT=FX Spot	N	Indicates instrument is future or option.  <b>Note:</b> For options strategy including UDS COMBO or COVERED, send OPT. For UDS Futures, send FUT.
378	ExecRestatementReason	Int(3)	8=Exchange (GCC) 100=Cancel on Disconnect 103=Cancel Oldest (Resting) due to Self Match Prevention 104=Cancel from CME Globex Credit Controls (GC2) violation 105=Cancel from FirmSoft 106=Cancel from Risk Management API (RMI) 107=Cancel Newest (Aggressing) due to Self Match Prevention  108=Cancel due to resting order quantity less than minimum lot size	N	Identifies origin of the order elimination.  This tag will not be sent on cancellations triggered by an iLink <a href="#">iLink 2 Order Cancel Request</a> .
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 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>
432	ExpireDate	LocalMktDate(8)		Y	Populated as follows according to the <a href="#">Order Qualifier</a> value set in tag 59-TimeInForce: <ul style="list-style-type: none"> <li>For GTD contains expiration date</li> <li>For GTC contains all zeros</li> <li>For Day contains date of current session</li> <li>For FAK contains date of current session</li> </ul> <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 for the specified date.</b>
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. <b>For an Order Cancel - Execution Report, this tag will contain the resting value attached with the order regardless of how the cancel itself was submitted.</b>

1031	CustOrderHandlingInst	String(1)	W - Desk Y - Electronic (Default) C - Vendor-provided Platform billed by Executing Broker G - Sponsored Access via Exchange API or FIX provided by Executing Broker H - Premium Algorithmic Trading Provider billed by Executing Broker D - Other, including Other-provided Screen	Y	Defines source of original order.
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  <b>Note:</b> 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.
7928	SelfMatchPreventionID	String(12)		N	Use of this tag indicates client does not wish to trade against itself on CME Globex.  Non-implied orders with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier (sub-component of tag 49-SenderCompID) will not match on CME Globex.
8000	SelfMatchPreventionInstruction	Char(1)	O=Cancel Resting N=Cancel Aggressing	N	Indicates a cancel instruction when Self Match Prevention is triggered.  <b>Note:</b> <ul style="list-style-type: none"> <li>To use tag 8000-SelfMatchPreventionInstruction, client systems must include tag 7928-SelfMatchPreventionID on the originating message</li> <li>If tag 8000-SelfMatchPreventionInstruction is not sent, the resting order will be cancelled.</li> <li>Tag 8000-SelfMatchPreventionInstruction is <b>NOT</b> sent in the Execution Report response to a <a href="#">New Order Cross (tag 35-MessageType=s)</a> message.</li> </ul>
9717	CorrelationClOrdID	String(20)		N	Unvalidated value returned as submitted if sent by client system on inbound message. See tag 9717-CorrelationClOrdID note in the <a href="#">iLink 2 New Order</a> message specification for further details.  <b>Note:</b> for solicited order cancellation by client system, CME Globex returns the value of tag 9717-CorrelationClOrdID on the Order Cancel Execution Report as submitted on the Order Cancel Request.  <b>Note:</b> for order cancellation by FirmSoft, CME Globex always returns the values of tag 9717-CorrelationClOrdID on the Order Cancel Execution Report from the value of tag 11-ClOrdID on the original Execution Report (tag35-msgType=8, tag 39-OrdStatus=0) <a href="#">New Order Acknowledgment</a> message.
548	CrossID	String(32)		N	Sent on Execution Report to allow correlation of execution responses to the New Order Cross.
549	CrossType	Int(1)	3=RFC order	N	The CME Globex platform uses this tag to validate instrument eligibility. This value is also returned on the Execution Report for New Cross Orders only.
961	HostCrossID	String(32)		N	Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders only.
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.
5904	DelayDuration	Int		N	Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> <li>split among multiple packets (tag 9553=0)</li> <li>out-of-order (tag 9553=1)</li> <li>a previously submitted split message (tag 9553=2)</li> </ul> Subtracting this number from tag 5979-RequestTime will represent original received time of in-flight message

9553	SplitMsg	Int(1)	0 – Split message 1 – Out-of-order message 2 – Complete message	N	Indicates whether a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> <li>• split among multiple packets (0)</li> <li>• out-of-order (1)</li> <li>• a previously submitted split message (2)</li> </ul> If absent, then the message was not subject to additional processing.
<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

See [Session Layer Validation Conditions](#) for error messages for Tag 58-Text.