

# iLink 2 Execution Report - Order Elimination

The Execution Report - Order Elimination (tag 35-MsgType=8, tag 39-OrdStatus=C, tag 150-ExecType=C) message is sent at order expiration.

| 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.<br><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)       |   | Y   | Always '0'.   |
| 11  | ClOrdID       | String (20)      |   | Y*  | Unique order identifier assigned by client system. Client system must maintain uniqueness of this value.<br><br>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.  |
| 17  | ExecID        | String (40)      |   | Y   | CME Globex assigned 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.<br><b>The format of this field is different from FIX protocol specifications. This field must be an integer.</b>  |
| 39  | OrdStatus     | Char(1)          | C=Expired   | Y   | Identifies type of order elimination.   |
| 40  | OrdType       | Char(1)          | 1=Market order (with protection)<br>2=Limit order<br>3=Stop order (with protection)<br>4=Stop-Limit order<br>K=Market-Limit order | Y*  | Order type. See <a href="#">Order Management</a> for additional information.  |
| 41  | OrigClOrdID   | String (20)      |   | N   | The last accepted ClOrdID in an order chain. If a 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 Order Elimination message.<br><br>Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.          |
| 44  | Price         | Price (20)       |   | N   | Price per single contract unit.   |
| 48  | SecurityID    | Int(12)          |   | Y*  | Identifier of the instrument define in tag 107-SecurityDesc.  |
| 54  | Side          | Char(1)          | 1=Buy<br>2=Sell   | Y   | Side of order.  |
| 55  | Symbol        | String (6)       |   | Y   | This tag contains the Group Code for the instrument.  |
| 59  | TimeInForce   | Char(1)          | 0=Day<br>1=Good Till Cancel (GTC)<br>3=Fill and Kill (Immediate or Cancel)<br>6=Good till Date (GTD)                              | N   | Specifies how long the order remains in effect.<br><br>If not present, DAY order is the default.<br><br>For GTD, ExpireDate is required.<br><br>For FAK, MinQty can also be specified.<br><br>See <a href="#">Order Types for Futures and Options</a> or <a href="#">Order Management</a> for more information. |
| 60  | TransactTime  | UTCTimestamp(21) |   | Y*  | UTC format YYYYMMDD-HH:MM:SS.sss<br>e.g. 20091216-19:21:41.109  |

|      |                        |                  |   |    |  |
|------|------------------------|------------------|---|----|--|
| 78   | NoAlloc                | Char(1)          | 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.<br><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.<br>Future Example: GEZ8   |
| 110  | MinQty                 | Int(9)           |   | C  | Minimum quantity of an order to be executed.<br><br>The value of MinQty must be between 1 and the value in tag 38-OrderQty.<br><b>The format of this tag is different from FIX protocol specifications.</b><br><b>This tag must be an integer.</b>   |
| 150  | ExecType               | Char(1)          | C=Elimination Ack   | Y  | Indicates type of execution report.  |
| 151  | LeavesQty              | Int(9)           | 0   | Y  | Quantity available for further execution.<br>Always '0' for order elimination.   |
| 167  | SecurityType           | String (6)       | FUT=Future<br>OPT=Option<br>IRS=Interest Rate Swap<br>FXSPOT=FX Spot  | N  | Indicates type of security as future or option.<br><b>Note:</b> for options strategy including UDS COMBO or COVERED, send OPT.<br><br>For UDS Futures, send FUT.   |
| 432  | ExpireDate             | LocalMktDate (8) |   | N  | <b>Required</b> only if tag 59-TimeInForce=Good Till Date (GTD).<br><b>CME iLink 2 does not support tag 126-ExpireTime.</b><br><b>Only expiration date can be set.</b><br>Orders expire at the end of the trading session.   |
| 1028 | ManualOrderIndicator   | Boolean(1)       | Y=manual<br>N=automated   | Y* | Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.  |
| 1031 | CustOrderHandlingInst  | String (1)       | W - Desk<br>Y - Electronic (Default)<br><br>C - Vendor-provided Platform billed by Executing Broker<br><br>G - Sponsored Access via Exchange API or FIX provided by Executing Broker<br><br>H - Premium Algorithmic Trading Provider billed by Executing Broker<br><br>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.<br>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<br>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         | Int(3)           | 0 – No Average Pricing (Default)<br>1 – Trade is part of an Average Price Group Identified by the AvgPxGroupID<br>3 - Notional Value Average Pricing with Average Price Group Identified by the AvgPxGroupID  | N  | Indicates if the resulting trade is to be average priced.<br>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<br><br><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 | <p>This tag is required when market participants elect to use the optional Self Match Prevention functionality.</p> <p>Non-implied orders with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier (subcomponent of tag 49-SenderCompID) will not match on CME Globex.</p>   |
| 8000   | SelfMatchPreventionInstruction | Char(1)     | O=Cancel Resting<br>N=Cancel Aggressing | N | <p>Indicates a cancel instruction when Self Match Prevention is triggered.</p> <p><b>Note:</b></p> <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> </ul> |
| 9717   | CorrelationClOrdID             | String (20) |   | N | <p>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.</p>   |
| 5979   | RequestTime                    | Int(20)     |   | Y | <p>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 the UNIX epoch with microsecond precision.</p>   |
| <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