

iLink 3 Execution Report - Trade Spread

The Execution Report - Trade Spread message is sent upon fill or partial fill of client order:

- Fill Execution Report only for spread instruments

Bolded red text indicates support for EBS Market.

35=8, 39=1,2

| Tag | Field Name | Binary Type | Binary Length | Required | Value | 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 | | Globally unique identifier for each Execution Report message assigned by exchange. |
| 5392 | SenderId | String20Req | 20 | Y | | For futures and options markets: represents Operator ID. For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters. 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: https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf 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 | PartyDetailsListRequestID | 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"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. For on-demand messages: <ul style="list-style-type: none"> • 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 • PartyDetailsListRequestID=0. |
| 31 | LastPx | PRICE9 | 8 | Y | | Price of this (last) fill |
| 37 | OrderID | uint64 | 8 | Y | | Globally unique identifier for each order assigned by the exchange. |
| 44 | Price | PRICE9 | 8 | Y | | Price per share or contract. |
| 99 | StopPx | PRICENULL9 | 8 | N | | The stop price of a stop limit and stop protect order (Conditionally present if tag 40-OrdType=4). |
| 60 | Transact Time | 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. |
| 2422 | OrderRequestID | uint64 | 8 | Y | | OrderRequestID used to identify a request to enter, modify, or delete an order and echo the value on the Execution Report. For the unsolicited events (e.g. fills and end of day eliminations), echo the value on the ExecutionReport representing the last accepted OrderRequestID on the corresponding order. |
| 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) |
| 548 | CrossID | uint64NULL | 8 | N | | Identifier for a Cross order. Will be present if Execution Report is in response to a Cross order. |
| 961 | HostCrossID | uint64NULL | 8 | N | | Host-assigned entity ID used to reference all components of a Cross: sides + strategy + legs. The HostCrossID also links components of the Cross order. For example, each individual Execution Report associated with the order will contain HostCrossID to tie them to the original Cross order. |

| | | | | | | |
|-------|----------------|---------------|---|---|---|---|
| 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 ftp.cmegroup.com/fix/geo.</p> <p>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.</p> <p>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</p> |
| 48 | SecurityID | Int32 | 4 | Y | | Security ID as defined in the market data Security Definition message. |
| 38 | OrderQty | uInt32 | 4 | Y | | Order quantity submitted by client. |
| 32 | LastQty | uInt32 | 4 | Y | | Quantity bought/sold on this (last) fill. |
| 14 | CumQty | uInt32 | 4 | Y | | Total quantity filled. |
| 37711 | MDTradeEntryID | uInt32 | 4 | Y | | Market Data Trade Entry ID. This identifier is assigned to all trades that take place for an instrument at a particular price level. |
| 1506 | SideTradeID | uInt32 | 4 | Y | | The unique ID assigned to the trade once it is received or matched by the exchange. |
| 151 | LeavesQty | uInt32 | 4 | Y | | <p>Quantity open for further execution</p> <p>LeavesQty = OrderQty (tag 38) - CumQty (tag 14)</p> <p>Only present for outright and spreads and not spread legs.</p> |
| 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> |
| 432 | ExpireDate | LocalMktDate | 2 | Y | | <p>Date of order expiration (last day the order can trade), always expressed in terms of the local market date.</p> <p>Sent in number of days since Unix epoch.</p> |
| 39 | OrdStatus | OrdStatusTrd | 1 | Y | <ul style="list-style-type: none"> • OrdStatus=1 (Partially Filled) • OrdStatus=2 (Filled) | Identifies status of order as partially filled or completely filled. |
| 150 | ExecType | ExecTypeTrade | 0 | Y | ExecType=F (Trade) | <p>Describes the specific ExecutionRpt (e.g. Cancel) while tag 39-OrdStatus will always identify the current order status (e.g. Partially Filled).</p> <p>Constant value.</p> |
| 40 | OrdType | OrderType | 1 | Y | <ul style="list-style-type: none"> • OrdType=1 (Market order with protection) • OrdType=2 (Limit order) • OrdType=4 (Stop limit order) • OrdType=K (Market limit order) | Order type. |

| | | | | | | |
|------|----------------------|----------------|---|---|---|--|
| 54 | Side | SideReq | 1 | Y | <ul style="list-style-type: none"> Side=1 (Buy) Side=2 (Sell) | Side of order. |
| 59 | TimeInForce | TimeInForce | 1 | Y | <ul style="list-style-type: none"> TimeInForce=0 (Day) TimeInForce=1 (GTC) TimeInForce=3 (FAK) TimeInForce=4 (FOK) TimeInForce=6 (GTD) | <p>Specifies how long the order remains in effect.</p> <p>FOK is only for BrokerTec</p> |
| 1028 | ManualOrderIndicator | ManualOrderReq | 1 | Y | <ul style="list-style-type: none"> 0=Automated 1=Manual | <p>Indicates if order was sent 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>https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf</p> |
| 9765 | PossibleRetransFlag | BooleanFlag | 1 | Y | <ul style="list-style-type: none"> 0=False 1=True | <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> |
| 1057 | AggressorIndicator | BooleanFlag | 1 | Y | <ul style="list-style-type: none"> AggressorIndicator=0 (No) AggressorIndicator=1 (Yes) | Indicates if order was incoming or resting for the match event. |
| 549 | CrossType | uint8NULL | 1 | N | <ul style="list-style-type: none"> CrossType=3 | Type of Cross submitted to the market (if in response to a cross order). |
| 393 | TotalNumSecurities | uint8 | 1 | Y | | Indicates total number of leg fills for the spread. |
| 18 | ExecInst | ExecInst | 1 | N | <ul style="list-style-type: none"> Bit 0=AON Bit 1=Only Best Bit 2=Not Held | <p>Instructions for order handling for fixed income markets.</p> <p>Only Best may be applied to resting and aggressing orders and:</p> <ul style="list-style-type: none"> Prevents submission of an order if the order's price is not equal to or better than the best price on the book. Cancels an order from the book if a new order with a better price enters the queue. This order condition permits the order to be alone at the best price level or join other orders at the best price level. <p>Not Held (applies only to US Repo) eliminates quantity remaining from an FaKi order (tag 59=3) and ensures it will not be included in a work-up session; however, the order can still trigger a work-up session.</p> <p>AONs will have a separate book with a separate ISIN. The AON orders that cannot trade immediately can rest in the AON book. They can only trade with AON orders on the other side of the AON book that have the SAME PRICE and SAME QUANTITY.</p> <p>Applicable only for BrokerTec Markets; should not be used for future and options markets.</p> |

| | | | | | | |
|------|----------------|---------------|---|---|---|--|
| 5906 | Execution Mode | ExecMode | 1 | N | <ul style="list-style-type: none"> • A=Aggressive • P=Passive | <p>Instruction for whether the order should rest on the book upon entry or match as an aggressor.</p> <p>A Passive Order will rest in the market without executing unless matched with an Aggressive Order on the other side.</p> <p>An Aggressive Order will match against any other order on the opposite side.</p> <p>Applicable for US & EU Repos.</p> |
| 9373 | LiquidityFlag | BooleanNULL | 1 | N | <ul style="list-style-type: none"> • 0=False • 1=True | <p>Indicates if an order was submitted for market making obligation as required for MiFID.</p> <p>Applicable only for EU BrokerTec and EBS MiFID.</p> |
| 5409 | ShortSaleType | ShortSaleType | 1 | N | <ul style="list-style-type: none"> • 0=Long Sell • 1=Short Sale With No Exemption (SESH) • 2=Short Sale With Exemption (SSEX) • 3=Undisclosed Sell (Information not available - UNDI) | <p>Indicates the type of short sale on Sell orders only as required for MiFID.</p> <p>Should not be used for Buy orders.</p> <p>Applicable only for EU fixed income markets.</p> <div style="border: 1px solid black; padding: 5px; margin-top: 10px;"> <p>i Note</p> <p>The Short-Selling Field is only required from Participants when BrokerTec EU has a regulatory obligation (pursuant to Article 26(5) of MiFIR) to conduct transaction reporting on behalf of the Participant. This obligation only applies to BrokerTec EU when the relevant participant is exempt from MiFIR (typically non-EEA (European Economic Area) firms, corporate entities or certain asset managers). Please reach out to TradingVenueCompliance@cmegroup.com for guidance.</p> </div> |
| 1362 | NoFills | groupSize | 3 | Y | | <p>Specifies the number of fill reasons included in this Execution Report.</p> <p>Maximum number of fill reasons is 6.</p> |
| 1364 | FillPx | PRICE9 | 8 | Y | | Price of this fill reason or allocation. Required if NoFills (1362) > 0. Same as LastPx (31) |
| 1365 | FillQty | uInt32 | 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 (1362) > 0. Append FillExecID with ExecID to derive unique identifier for each fill reason or allocation. |

| | | | | | | |
|------|------------------|----------------|---|---|--|--|
| 1622 | FillYieldType | ulnt8 | 1 | Y | 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 | Enumeration of the Fill Reason field using Integer. This identifies the type of match algorithm. |
| 555 | NoLegs | groupSize | 3 | N | | Number of Leg executions. Currently not supported; set the groupSize to 0. |
| 1893 | LegExecID | ulnt64 | 8 | Y | | The tag 17-ExecID value corresponding to a trade leg. |
| 637 | LegLastPx | PRICE9 | 8 | Y | | Execution price assigned to a leg of a multileg instrument. |
| 602 | LegSecurityID | Int32 | 4 | Y | | Multileg instrument's individual security's SecurityID. |
| 1894 | LegTradeID | ulnt32 | 4 | Y | | The TradeID value corresponding to a trade leg. |
| 1418 | LegLastQty | ulnt32 | 4 | Y | | Fill quantity for the leg instrument. |
| 624 | LegSide | SieReq | 1 | Y | | The side of this individual leg of a multileg security. |
| 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 | | Refers to the fill price; same as tag 31-LastPx |
| 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; It will be 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 | OrderEventType | 1 | Y | <ul style="list-style-type: none"> • 4=Partially Filled • 5=Filled | The type of event affecting an order |
| 1798 | OrderEventReason | ulnt8 | 1 | Y | | Action that caused the event to occur. 100=Binary Trade Reporting |