

iLink 3 Execution Report - Cancel

Execution Report - Cancel message is sent in response to Order Cancel Request as well as to report unsolicited cancellation of orders due to: Market Operations Cancel On Disconnect.

Bolded red text indicates support for EBS Market.

35=8, 39=4

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		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.
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 or stop protect order (conditionally required if tag 40-OrdType=3 or 4).
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.
2422	OrderRequestID	uint64	8	Y		OrderRequestID used to identify a request to enter, modify, or delete an order. Echoed back 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.
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		ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message. The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China). The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec). For valid values, refer to ftp.cmegroup.com/fix/coo . 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. Note: this field is optional for EBS Market and eFIX Matching Service instruments.

48	SecurityID	Int32	4	Y		Security ID as defined in the market data Security Definition message.
38	OrderQty	uInt32	4	Y		Number of shares or contracts ordered.
14	CumQty	uInt32	4	Y		Total quantity filled. This tag gets reset back to 0 with cancel, elimination, and non- IFM modification.
110	MinQty	uInt32NULL	4	N		Minimum quantity of an order for immediate execution. The value of MinQty must be between 1 and the value in tag 38-OrderQty. If set to 0 or default null value then it means that minimum quantity is <i>n</i> . If the quantity present in tag 110 cannot be immediately executed, the entire order is eliminated.
1138	DisplayQty	uInt32NULL	4	N		The quantity to be displayed. Required for display quantity orders. Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.
432	ExpireDate	LocalMktDate	2	Y		Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Sent in number of days since Unix epoch.
5904	DelayDuration	uInt16NULL	2	N		Not currently being used.
39	OrdStatus	OrdStatusCxl	0	Y	OrdStatus=4 (Cancelled)	Identifies status of order as Cancelled. Constant value.
150	ExecType	ExecTypeCxl	0	Y	ExecType=4 (Cancelled)	Describes the specific Execution Report as cancelled. Constant value.
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	TimInForce	TimInForce	1	Y	<ul style="list-style-type: none"> TimInForce=0 (Day) TimInForce=1 (GTC) TimInForce=3 (FAK) TimInForce=4 (FOK) TimInForce=6 (GTD) TimInForce=99 (GFS) 	Specifies how long the order remains in effect FOK is supported only for BrokerTec and EBS GFS is supported only for EBS
1028	ManualOrderIndicator	ManualOrderReq	1	Y	<ul style="list-style-type: none"> 0=Automated 1=Manual 	Indicates if order was sent manually. '0' indicates the message was generated by automated trading logic. iLink messages containing a value other than '0' or '1' in this tag will be rejected. This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i> . https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf Note: this tag will contain the resting value attached with the order regardless of how the cancel itself was submitted.
9765	PossibleRetransFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> 0=False 1=True 	Flags message as possible retransmission or duplicate Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate Used when original messages are interleaved with Retransmission responses Possible duplicate means the same message may have been sent again with different sequence number

9553	SplitMsg	SplitMsg	1	N	<ul style="list-style-type: none"> • 0=Split Msg Delayed • 1=Out of Order Msg Delayed • 2=Complete Msg Delayed 	<p>Indicates if a message was delayed as a result of:</p> <ul style="list-style-type: none"> • being split among multiple packets (0) • TCP re-transmission (1) • due to a previously submitted split or out of order message (2). <p>If absent then the message was not delayed, split, or received out of order.</p>
378	ExecRestatementReason	ExecReason	1	N	<ul style="list-style-type: none"> • ExecRestatementReason=8 (Exchange) • ExecRestatementReason=9 (Cancelled Not Best) • ExecRestatementReason=100 (Cancel on Disconnect) • ExecRestatementReason=103 (Cancel Resting due to Self Match Prevention) • ExecRestatementReason=104 (Cancel from CME Globex Credit Controls violation) • ExecRestatementReason=105 (Cancel from CME One) • ExecRestatementReason=106 (Cancel from Risk Management API) • ExecRestatementReason=107 (Cancel Aggressing due to Self Match Prevention) • ExecRestatementReason=108 (Cancel due to min qty violation) 	<p>Used to communicate unsolicited cancels.</p> <ul style="list-style-type: none"> • ExecRestatementReason=9 (Cancelled Not Best) for fixed income markets only
549	CrossType	uint8NULL	1	N	<ul style="list-style-type: none"> • CrossType=3 	<p>Type of cross being submitted to a market (if in response to a Cross order).</p>

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>
6881	Managed Order	BooleanNULL	1	N	<ul style="list-style-type: none"> • 0=False • 1=True 	<p>Boolean: flags a managed order.</p> <p>Applicable only to Repo fixed income markets.</p>
5409	ShortSale Type	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>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>
7552	DelayToTime	uint64NULL	8	N		<p>Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being:</p> <ul style="list-style-type: none"> • split among multiple packets (tag 9553=0) • out-of-order (tag 9553=1) • a previously submitted split message (tag 9553=2) <p>Subtracting this number from tag 60-TransactTime will represent original received time of in-flight message.</p>
845	DiscretionPrice	PRICENULL9	8	N		<p>The discretion price of an order. Conditionally required if the trader wishes to display one price but will accept trades at another price)</p> <ul style="list-style-type: none"> • The discretion price for a bid must be greater than the shown Limit price (e.g. Buy order: tag 44-Price = 115.05; tag 845-DiscretionPrice = 115.06) • The discretion price for an ask must be less than the shown Limit price (e.g. Buy order: tag 44-Price = 115.05; tag 845-DiscretionPrice = 115.04) <p>Applicable only for EBS.</p>