

iLink 3 Execution Report - Elimination

The Execution Report - Elimination message is sent at order elimination.

Bolded red text indicates support for EBS Market.

35=8, 39=C

| 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 and stop protect order (conditionally present if tag 40-OrdType=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 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. |
| 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. |

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| 48 | SecurityID | Int32 | 4 | Y | | Security ID as defined in the market data Security Definition message. |
| 14 | CumQty | uInt32 | 4 | Y | | Total quantity filled. This tag gets reset back to 0 with cancel, elimination, and non- IFM modification. |
| 38 | OrderQty | uInt32 | 4 | Y | | Order quantity submitted by client. |
| 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. |
| 39 | OrdStatus | OrdStatus Exp | 0 | Y | <ul style="list-style-type: none"> OrdStatus=C (Expired) | Identifies status of order as eliminated. Constant value. |
| 150 | ExecType | ExecType Exp | 0 | Y | <ul style="list-style-type: none"> ExecType=C (Expired) | Describes the specific Execution Report while tag 39-OrdStatus always identifies the current order status. Constant value. |
| 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. |
| 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 | TimelnForce | TimelnForce | 1 | Y | <ul style="list-style-type: none"> TimelnForce=0 (Day) TimelnForce=1 (GTC) TimelnForce=3 (FAK) TimelnForce=4 (FOK) TimelnForce=6 (GTD) TimelnForce=99 (GFS) | Specifies how long the order remains in effect FOK is supported only for BrokerTec/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 |
| 9765 | PossRetransFlag | 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 |

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|------|-----------------|---------------|---|---|---|--|
| 549 | CrossType | ulnt8NULL | 1 | N | <ul style="list-style-type: none"> • CrossType =3 | Type of cross submitted to the market (if in response to a cross order). |
| 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> |
| 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> |