

iLink Message Specification

Administrative and Application Message Formats for Client Systems

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Contents

INTRODUCTION	4
<i>Standard Header – Client System to CME Globex</i>	7
<i>Standard Header – CME Globex to Client System</i>	8
<i>Standard Trailer</i>	9
ADMINISTRATION MESSAGE FORMATS	9
<i>Logon (tag 35-MsgType=A): Client System To CME Globex</i>	9
<i>Logon (35 = A): CME Globex to Client System</i>	10
<i>Heartbeat (tag 35-MsgType=0)</i>	11
<i>Test Request (tag 35-MsgType=1)</i>	11
<i>Resend Request (tag 35-MsgType=2)</i>	11
<i>Session Level Reject (tag 35-MsgType=3)</i>	12
<i>Business Level Reject (tag 35-MsgType=j)</i>	12
<i>Sequence Reset (tag 35-MsgType=4)</i>	13
<i>Logout (tag 35-MsgType=5)</i>	14
APPLICATION MESSAGE FORMATS	15
FROM CLIENT SYSTEM TO CME GLOBEX	15
<i>New Order (tag 35-MsgType=D)</i>	15
<i>Order Cancel Request (tag 35-MsgType=F)</i>	19
<i>Order Cancel/Replace Request (tag 35-MsgType=G)</i>	20
<i>Order Status Request (tag 35-MsgType=H)</i>	25
<i>Quote Request (tag 35-MsgType=R)</i>	26
<i>Security Definition Request (tag 35-MsgType=c)</i>	27
<i>New Order Cross (tag 35-MsgType=s)</i>	30
<i>Mass Quote (tag 35-MsgType=i)</i>	33
<i>Quote Cancel (tag 35-MsgType=Z)</i>	36
FROM CME GLOBEX TO CLIENT SYSTEM	37
<i>Execution Report – Order Creation, Cancel, Modify (35=8, 39=0, 4, 5)</i>	37
<i>Execution Report - Order Status Request Acknowledgment (tag 35-MsgType=8, tag 150-ExecType=I)</i>	40
<i>Execution Report – Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)</i>	43
<i>Execution Report – Order Elimination (tag 35-MsgType=8, tag 39-OrdStatus=4 or C)</i>	47
<i>Execution Report – Reject Message (tag 35-MsgType=8, tag 39-OrdStatus=8)</i>	49
<i>Execution Report – Trade Cancel (tag 35-MsgType=8, tag 39-OrdStatus=H)</i>	51
<i>Order Cancel Reject (tag 35-MsgType=9)</i>	54
<i>Security Definition (tag 35-MsgType=d)</i>	56
<i>Quote Acknowledgment (tag 35-MsgType=b)</i>	58
<i>Quote Cancel Acknowledgment (tag 35-MsgType=b, tag-297-QuoteAckStatus=1,3,4,5)</i>	60
SESSION LAYER VALIDATION REJECTS	65
BUSINESS LAYER REJECT CODES	67
REVISION HISTORY	71

Introduction

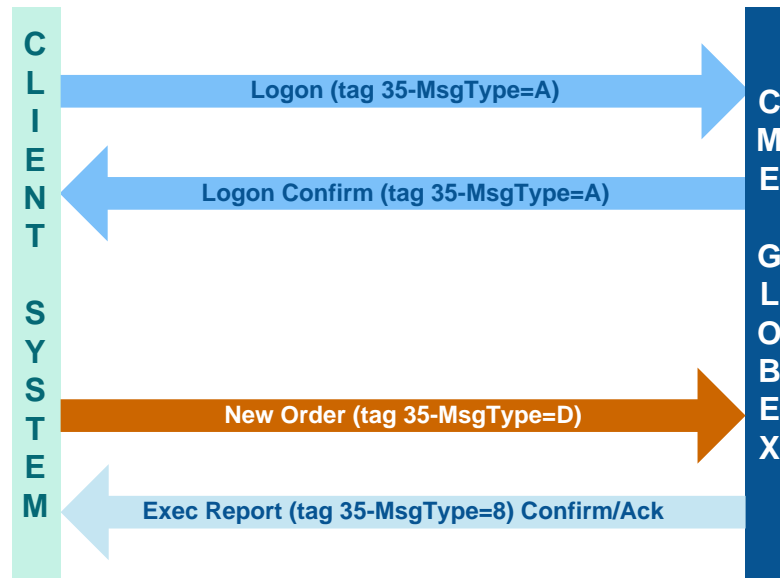
This message specification provides the message layout for each FIX 4.2 message type implemented on iLink for trading on the CME Globex platform. The messages in this specification are the basis of the functionality described in the iLink SDK.

iLink

iLink is the bidirectional order entry path by which client systems connect to and transact trading activity on the CME Globex platform. For a trading session conducted on CME Globex over iLink, there are two layers of messaging, *administration* and *application*.

- Administration messages support FIX session connectivity between the client system and CME Globex.
- Application messages support client system business transactions on CME Globex.

Both administration and application message types are sent between the client system and CME Globex throughout the trading session, as illustrated in the simple schematic below. The blue arrows show a simplified administrative message, and the orange and light blue arrows show a simplified application message.



Standard Header and Trailer

For each FIX4.2 message type sent over iLink, there is a standard header for *outbound* messages (from client system to CME Globex) and a standard header for *inbound* messages (from CME Globex to client system). The header for inbound and outbound FIX 4.2 message types sent over iLink is presented separately and referred to in subsequent message type layouts as 'Standard Header'. There is also a standard trailer for all FIX 4.2 message types.

Specification Guidelines

If a field has a maximum length and no specified valid values, the length is listed in parenthesis in the Format column. (Float fields are limited to 15 significant digits when no length in parenthesis is specified.)

References

For more information regarding the FIX protocol, visit: <http://www.fixprotocol.org/>

Nomenclature

Tag – tag number as assigned by the FIX 4.2 protocol

Name – tag name as assigned by the FIX 4.2 protocol

Req – indicates if tag must be sent on FIX 4.2 message

- Y=required by FIX 4.2 protocol
- Y*=required by iLink implementation
- N=tag is optional. If a non-required tag is sent by the Client System to CME Globex, it is returned on the inbound message as originally sent.
- C=tag is conditional. Refer to the description to determine applicability.

Valid Values – values accepted for this FIX tag for the given message type.

Format – data types specific to iLink.

- Integer - Sequence of digits without commas or decimals, and optional sign character (ASCII characters "-" and "0" - "9"). The sign character utilizes one byte (i.e. positive int is "99999" while negative int is "-99999"). Note that int values may contain leading zeros (e.g. "00023" = "23").

Examples:

723 in tag 21 would be mapped int as |21=723|.

-723 in tag 12 would be mapped int as |12=-723|

- Boolean - A character field containing one of two values: 'Y' = True/Yes, 'N' = False/No
- String - Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All char fields are case sensitive (i.e. morstatt ≠ Morstatt).
- UTC Timestamp - Time/date combination represented in UTC (Universal Time Coordinated, also known as 'GMT') in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format. Colons, dash, and period are required.

Valid values:

- YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second) (without milliseconds).
- YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss=000-999 (indicating milliseconds).

Leap Seconds: Note that UTC includes corrections for leap seconds, which are inserted to account for slowing of the rotation of the earth. Leap second insertion is declared by the International Earth Rotation Service (IERS) and has, since 1972, only occurred on the night of Dec. 31 or Jun 30. The IERS considers March 31 and September 30 as secondary dates for leap second insertion, but has never utilized these dates. During a leap second insertion, a UTCTimestamp field may read "19981231-23:59:59", "19981231-23:59:60", "19990101-00:00:00". (see <http://tycho.usno.navy.mil/leapsec.html>)

-
- Data - String field containing raw data with no format or content restrictions. Data fields are always immediately preceded by a length field. The length field should specify the number of bytes of the value of the data field (up to but not including the terminating SOH). Caution: the value of one of these fields may contain the delimiter (SOH) character. Note that the value specified for this field should be followed by the delimiter (SOH) character as all fields are terminated with an "SOH".
 - Description – describes tag use in the given message type.
 - Repeating Group – it is permissible for fields to be repeated within a repeating group. Repeated instances are delimited by a tag, which is by definition the first field in the repeating group. If a repeating group is used, the first field of the repeating group is required. This allows implementations of the Protocol to use the first field as a “delimiter” indicating a new repeating group entry. If a repeating group field is listed as required, then it must appear in every repeated instance of that repeating group. Nested repeating groups are designated within the message definition via indentation ➔ and repeating groups within repeating groups are designated with double indentation ➔➔.

Standard Header – Client System to CME Globex

Tag	FIX Name	Req	Valid Values	Format	Description
8	BeginString	Y	FIX version for session, i.e. 'FIX 4.2'	String(7)	Identifies beginning of new message and contains FIX protocol version.
9	BodyLength	Y		Int(6)	Number of bytes in message body.
35	MsgType	Y	See FIX protocol for list of message types	String(2)	Identifies FIX message type.
34	MsgSeqNum	Y		Int(9)	Sequence number sent by client system.
43	PossDupFlag	N		Boolean(1)	Indicates possible retransmission of message with this sequence number. Must be set to 'Y' for messages sent in response to a Resend Request from CME Globex.
49	SenderCompID	Y	For FTI byte only: P = Primary B = Backup U = Undefined N = None	String(7)	This tag consists of 2 subcomponents and a constant: Session ID, Firm ID, and Fault Tolerance Indicator (FTI). Session ID is the left-most 3 characters. The next 3 characters represent Firm ID. The last character is always set to FTI. Example: ABC123N Session ID: ABC Firm ID: 123 FTI: N (for no fault tolerance).
50	SenderSubID	Y		String(20)	Operator ID. Must be unique per Firm ID.
52	SendingTime	Y		UTC(21) Timestamp	Timestamp of the message leaving the client system.
369	LastSeqNumProcessed	Y		Int(9)	Last message sequence number processed by client system.
56	TargetCompID	Y	CME	String(7)	Identifies entity receiving the message (CME)
57	TargetSubID	Y	G	String(20)	Identifies platform receiving the message (Globex)
122	OrigSendingTime	N**		UTC(21) Timestamp	For resent messages only, contains timestamp from tag 52-SendingTime from original message. **REQUIRED for all messages submitted in response to a ResendRequest (including Gap Fill messages). **MUST NOT BE PRESENT IN NEW MESSAGE (NON-RESENT)
142	SenderLocationID	Y		String(5)	First 2 bytes contain ISO country Code Second 2 bytes contain ISO State/Province/Territory Code (Last 3 bytes) if necessary. Examples: JP=Japan, USIL=United States, Illinois. For valid values, refer to ISO Codes . Note: for Cancel/Replace (tag 35-MsgType=G) messaging, the tag 142 value submitted in the original New Order will persist for the lifetime of

Tag	FIX Name	Req	Valid Values	Format	Description
					the order.
1603	ApplicationSystemName	Y*		String (30)	Identifies system generating the message. Note: this tag is required to be included in the header for the Logon (tag 35-MessageType=A) message only.
1604	TradingSystemVersion	Y*		String (10)	Identifies the version of the system generating the message. Note: this tag is required to be included in the header for the Logon (tag 35-MessageType=A) message only.
1605	ApplicationSystemVendor	Y*		String (10)	Identifies the vendor of the application system. Note: this tag is required to be included in the header for the Logon (tag 35-MessageType=A) message only.

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Standard Header – CME Globex to Client System

Tag	FIX Name	Req	Valid Values	Format	Description
8	BeginString	Y	FIX version for session, i.e. 'FIX 4.2'	String(7)	Identifies beginning of new message and contains FIX protocol version.
9	BodyLength	Y		Int(6)	Number of bytes in message body.
35	MessageType	Y	See FIX protocol for list of message types	String(2)	Identifies FIX message type.
34	MsgSeqNum	Y		Int(9)	Sequence number assigned by CME Globex.
43	PossDupFlag	N	Y = Possible duplicate N = Original transmission	Boolean(1)	During a normal processing, state, tag 43-PossDupFlag is typically not present. If tag 43-PossDupFlag is present, it is set to N. During a resend state, tag 43-PossDupFlag is set to Y to indicate a possible retransmission of message with this sequence number.
49	SenderCompID	Y	CME	String(7)	Value from order entry tag 56-TargetCompID.
50	SenderSubID	Y	G = CME Globex	String(20)	Identifies platform sending the message (CME Globex)
52	SendingTime	Y		UTC(21) Timestamp	Timestamp sent by CME Globex at time of message processing.
56	TargetCompID	Y		String(7)	This tag consists of 2 subcomponents and a constant: Session ID, Firm ID, and Fault Tolerance Indicator (FTI). Session ID is the left-most 3 characters. The next 3 characters represent Firm ID. The last character is always the FTI that was sent back on the log-on ack.

Tag	FIX Name	Req	Valid Values	Format	Description
					Example: ABC123N Session ID: ABC Firm ID: 123 FTI: N (for no fault tolerance).
57	TargetSubID	Y*		String(20)	Identifies platform receiving message (Client System)
97	PossResend	N	Y	Boolean(1)	'Y' Indicates message is a possible resend.
122	OrigSendingTime	N**		UTC(21) Timestamp	For resent messages only, contains timestamp from tag 52-SendingTime from original message. **REQUIRED for all messages submitted in response to a ResendRequest (including Gap Fill messages). **MUST NOT BE PRESENT IN NEW MESSAGE (NON-RESENT) All messages sent by CME Globex in a resend scenario will contain this tag.
369	LastSeqNumProcessed	Y*		Int(9)	Last message sequence number processed by CME Globex.
143	TargetLocationID	Y*			Echoes value sent in tag 142-SenderLocationID.

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Standard Trailer

Tag	FIX Name	Req	Valid Values	Format	Description
10	Checksum	Y		String(3)	Always last tag in message. Functions as end-of-message delimiter

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Administration Message Formats

Logon (tag 35-MsgType=A): Client System To CME Globex

Possible CME Globex response messages: Logon (MsgType = A), Logout (MsgType = 5) or Reject – Session Level (MsgType = 3).

Logon (tag 35-MsgType=A): Client System to CME Globex					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=A)					
95	RawDataLength	Y*		Length (2)	Length of tag 96-RawData.
96	RawData	Y*		String (20)	Password assigned by CME Globex.
98	EncryptMethod	Y	0 = None	Int (1)	No encryption.
108	HeartBtInt	Y	30 – 60 inclusive	Int (3)	Heartbeat Interval in seconds. ▪ CME Globex will use the heartbeat interval submitted

<i>Logon (tag 35-MsgType=A): Client System to CME Globex</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
					in the customer logon message The recommended value is 30 (seconds)
141	ResetSeqNumFlag	N	Y = Yes, reset sequence numbers N = No	Boolean (1)	Indicates that both sides of the FIX session should reset sequence numbers. This tag is only permitted after both sides have already established a FIX session. Using this tag during the Beginning of Week or Mid-Week Logon procedure is prohibited.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Logon (35 = A): CME Globex to Client System

Some values in the Logon and the sources from which they are derived change due to message originator.

<i>Logon (tag 35-MsgType=A): CME Globex to Client System</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=A)					
98	EncryptMethod	Y	0 = None	Int (1)	No encryption.
108	HeartBtInt	Y	30 – 60 inclusive	Int (3)	Heartbeat Interval in seconds. ▪ CME Globex will echo back the heartbeat interval submitted in the customer logon message.
141	ResetSeqNumFlag	N	Y = Yes, reset sequence numbers N = No	Boolean (1)	CME Globex echoes back the ResetSeqNumFlag indicator from the customer log-on message.
1603	ApplicationSystemName	Y*	Obtained from GAM or vendor.	String (30)	Identifies the system generating the message. Note: this tag echoes the value sent on the message from the client system and may be present in either the header or footer.
1604	TradingSystemVersion	Y*	Obtained from GAM or vendor.	String (10)	Identifies the version of the system generating the message. Note: this tag echoes the value sent on the message from the client system and may be present in either the header or footer.
1605	ApplicationSystemVendor	Y*	Obtained from GAM or vendor.	String (10)	Identifies the vendor of the application system. Note: this tag echoes the value sent on the message from the client system and may be present in either the header or footer.

<i>Logon (tag 35-MsgType=A): CME Globex to Client System</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Heartbeat (tag 35-MsgType=0)

<i>Heartbeat (tag 35-MsgType=0)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=0)					
112	TestReqID	N		String (20)	Required if heartbeat message is generated in response to a Test Request message. In this case, this tag must contain the TestReqID that was sent in the Test Request message.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Test Request (tag 35-MsgType=1)

Possible CME Globex response messages: Heartbeat (MsgType = 0).

<i>Test Request (tag 35-MsgType=1)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=1)					
112	TestReqID	Y		String (20)	This identifier should be returned in the Heartbeat response.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Resend Request (tag 35-MsgType=2)

Possible CME Globex response messages: Execution Report (MsgType = 8), Reject – Session Level (MsgType = 3) or Order Cancel Reject (MsgType=9).

<i>Resend Request (tag 35-MessageType=2)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MessageType=2)					
7	BeginSeqNo	Y	Valid sequence number for session	Int (9)	Message sequence number of first message in range to be resent.
16	EndSeqNo	Y	0 = Up to 2500 messages, when available 1-2500 = Up to specified number of messages, when available	Int (9)	This value is required on all resend requests.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Session Level Reject (tag 35-MessageType=3)

This message is sent by CME Globex when a session level error has occurred.

<i>Session Level Reject (tag 35-MessageType=3)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MessageType=3)					
45	RefSeqNum	Y		Int (9)	Tag 34 - MsgSeqNum of the rejected message.
58	Text	N		String (150)	Provides the reason the order was rejected.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Business Level Reject (tag 35-MessageType=j)

<i>Business Level Reject (tag 35-MessageType=j)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MessageType=j)					
45	RefSeqNum	N		SeqNum(10)	Tag 34 - MsgSeqNum of the rejected message.
372	RefMsgType	Y		String(2)	Tag 35 - MessageType of the rejected message.
379	BusinessRejectRefID	N		String(32)	Identifier of the rejected message. <ul style="list-style-type: none"> Tag 117 – QuoteID if the message is a Mass Quote or Quote Cancel message. Tag 320 – SecurityReqID of Security Definition

<i>Business Level Reject (tag 35-MessageType=j)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
					Request if the message is a User Defined Instrument. ▪ Tag 548 – Cross ID of rejected Request for Cross (35=R) message.
380	BusinessRejectReason	Y*	0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type (message type not in use) 4 = Application Not Available 5 = Conditionally Required Field Missing 6 = Not Authorized 7 = Delivery To Firm Not Available At This Time	Int(2)	Code identifying reject reason.
58	Text	Y*		String(80)	Additional information on the reject reason.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Sequence Reset (tag 35-MessageType=4)

Possible CME Globex response messages: None.

<i>Sequence Reset (tag 35-MessageType=4)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MessageType=4)					
36	NewSeqNo	Y		Int (9)	New sequence number. This number cannot be lower than the expected incoming sequence number of either the client or CME Globex who originally sent the resend request.
123	GapFillFlag	N	Y = Gap Fill message, MsgSeqNum tag is valid N = Sequence Reset, ignore MsgSeqNum tag	Boolean (1)	Indicates that the Sequence Reset message is replacing administrative or application messages, which will not be resent.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Logout (tag 35-MessageType=5)

Possible CME Globex response messages: Logout (MessageType = 5), Resend Request (MessageType = 2) or Reject – Session Level (MessageType = 3).

Logout (tag 35-MessageType=5)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MessageType=5)					
58	Text	N		String (150)	Reason for logout.
789	NextExpectedMsgSeqNum	Y*		Int (9)	Next expected inbound MsgSeqNum value expected by CME.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Application Message Formats

From Client System to CME Globex

New Order (tag 35-MsgType=D)

NewOrder (tag 35-MsgType=D)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=D)					
1	Account	Y*		String(12)	Unique account identifier.
11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
21	HandlInst	Y	1 = Automated execution	Char(1)	Order submitted for automated matching on CME Globex.
38	OrderQty	Y*		Qty(9)	Order quantity. Must be a positive integer. <ul style="list-style-type: none"> New Orders submitted with quantity greater than the Max Quantity and less than 99999 will be rejected with 35=8. New Orders submitted with quantity greater than 99999 will be rejected with 35=3. Maximum Quantity is defined in the market data Security Definition (MsgType-tag 35-d) message in tag 1140-MaxThreshold.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	Char (1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details. The state of an order type can change over the life of the order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed. Please refer to the <i>Orders</i> section of the Electronic Trading Concepts document for more information regarding order types.
44	Price	N		Price (20)	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 7 characters to the right of the decimal. For price conversion information for CBOT products that tick fractionally but must be submitted in decimal, please refer to <i>Fractional Pricing for CBOT Products</i> at: Core Functionality . For information on use of this value for orders on volatility-quoted options, please refer to: CME Globex Options Functionality .
54	Side	Y	1 = Buy	Char (1)	Side of order.

NewOrder (tag 35-MsgType=D)					
Tag	FIX Name	Req	Valid Values	Format	Description
			2 = Sell		
55	Symbol	Y		String (6)	This tag contains the instrument group code of the instrument.
59	TimeInForce	N	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill 6 = Good Till Date (GTD)	Char (1)	Specifies how long the order remains in effect. If not present, DAY order is the default. <ul style="list-style-type: none"> For GTD, ExpireDate is also required. For FAK and FOK (tag 59=3), tag 110-MinQty is also required. Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.
60	TransactTime	Y		UTC (21) Timestamp	Timestamp of the business event of submitting the order (e.g. click of the submission button) UTC format HH:MM:SS.sss e.g. 10:00:29.714
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic Note: the tag 1028 value submitted in the original New Order will persist for the lifetime of the order.
77	PositionEffect	N	O = Position opening trade C = Position closing trade	Char (1)	For options only, indicates if the order is filled if it will Open or Close a position.
78	NoAllocs	N	1	Char(1)	Always set to 1. Indicates the number of give up accounts. CME Globex supports only 1 give up account. Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 79-AllocAccount.
79	AllocAccount	N		String(10)	Indicates a give up account number. Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 78-NoAllocs.
99	StopPx	N		Price(20)	Required for stop and stop-limit orders. Designates stop trigger price specified by the individual entering the order or cancel/replace. The decimal, and if applicable the negative sign of the price, are each one character. Client systems should not supply more than 7 characters to the right of the decimal.

NewOrder (tag 35-MsgType=D)					
Tag	FIX Name	Req	Valid Values	Format	Description
					See tag 44-Price description for fractional pricing information.
107	SecurityDesc	Y*		String(20)	Instrument identifier used on iLink to uniquely identify an instrument. Future Example: GEZ8 Option Example: GEZ9 C9375
110	MinQty	C		Qty(9)	Minimum quantity of an order to be executed. Used only with and required for FAK and FOK order types with tag 59-TimInForce=3. The value of MinQty must be between 1 and the value in tag 38-OrderQty. The format of this tag is different from FIX protocol specifications. This tag must be an integer.
167	SecurityType	Y*	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
204	CustomerOrFirm	Y*	0 = Customer 1 = Firm	Int(1)	This tag is used in conjunction with tag 9702-CtiCode. The type of business conducted determines the CtiCode/CustomerOrFirm combination. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.
210	MaxShow	N		Qty(9)	Also known as an iceberg. Maximum quantity of an order to be shown in the order book at any given time. <ul style="list-style-type: none"> The value of MaxShow must be a fixed number N between 1 and the value in tag 38-OrderQty. If MaxShow is reduced (due to matches) to 0, then MaxShow is reset to the lesser of N or the number in OrderQty remaining. Please see section of Electronic Trading Concepts relating to MaxShow. Note: Note available for CME Interest Rate Options.
432	ExpireDate	C		LocalMktDate(8)	Required only if TimInForce (Tag 59) = Good Till Date (GTD). CME Globex does not support ExpireTime (Tag 126). Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.
9702	CtiCode	Y*	1 = Broker/trader trading for own account	Char(1)	Customer Type Indicator. This tag is used in conjunction with CustomerOrFirm (Tag 204).

<i>NewOrder (tag 35-MessageType=D)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
			2 = Broker/trader trading for clearing member firm's house account. 3 = Broker/trader trading for the account of another broker/trader present on the trading floor or controlled by such broker/trader. 4 = Broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor.		The CtiCode: CustomerOrFirm combination is determined by the type of business being conducted. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.
9707	GiveUpFirm	N		String(3)	Identifies the executing firm ID to which the fill is "given up" or mutual off-set for Eurodollar, Euroyen, Euroyen LIBOR, and Nikkei Yen contracts.
9708	CmtaGiveupCD	N	GU = Give-up SX = SGX off-set	String(2)	Indicates if order is a give-up or mutual off-set.
9717	CorrelationCtOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Order Cancel Request (tag 35-MsgType=F)

<i>OrderCancelRequest (tag 35-MsgType=F)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=F)					
1	Account	Y*		String(12)	Unique account identifier
11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
37	OrderID	Y*		Int(17)	Unique ID assigned by CME Globex to identify orders. Unique per instrument per trading session.
41	OrigClOrdID	Y		String(20)	Last accepted ClOrdID in the 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 Execution Report tag 35-MsgType=8 Cancellation Message, or tag 41-OrigClOrdID is not sent.
54	Side	Y	1 = Buy 2 = Sell	Char (1)	Side of order.
55	Symbol	Y		String (6)	This tag contains the instrument group code of the instrument.
60	TransactTime	Y		UTC (21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
107	SecurityDesc	Y*		String (20)	Instrument identifier used on iLink to uniquely identify an instrument. Future Example: GEZ8 Option Example: GEZ9 C9375
167	SecurityType	Y*	FUT = Future OPT = Option	String (3)	Indicates instrument is future or option.
9717	CorrelationClOrdID	Y*		String(20)	This tag should contain the same value as the tag 11-ClOrdID of the original New Order message (tag 35=D) and is used to correlate iLink messages associated with a single order chain. The last 5 bytes are returned in outbound messages from CME Globex.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Order Cancel/Replace Request (tag 35-MsgType=G)

Order Cancel/Replace Request (tag 35-MsgType=G)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard header (tag 35-MsgType=G)					
1	Account	Y*		String(12)	Executing account mnemonic as agreed between the broker and clearing member firm. Note: if this value is changed on the Cancel/Replace Request from the original value submitted on the New Order, priority on the order book will change. Refer to the Cancel Replace section of the Electronic Trading Concepts document for complete details.
11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
21	HandInst	Y	1 = Automated execution	Char(1)	Order submitted for automated matching on CME Globex.
37	OrderID	Y*		Int(17)	Unique ID assigned by CME Globex to identify orders. Unique per instrument per trading session.
38	OrderQty	Y*		Qty(9)	Order quantity. Must be a positive integer. <ul style="list-style-type: none">An Order Cancel/Replace Request submitted with quantity greater than the Max Quantity and less than 99999 will be rejected with 35=8.An Order Cancel/Replace Request submitted with quantity greater than 99999 will be rejected with 35=3. Maximum Quantity is defined in the market data Security Definition (MsgType-tag 35-d) message in tag 1140-MaxThreshold.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	Char(1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details. The state of an order type can change over the life of the order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed. Please refer to the <i>Orders</i> section of the Electronic Trading Concepts document for more information regarding order types.
41	OrigClOrdID	Y		String(20)	Last accepted ClOrdID in the 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 Execution Report tag35-MsgType=8 Cancellation Message, or tag 41-OrigClOrdID is not sent.
44	Price	N		Price(20)	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

Order Cancel/Replace Request (tag 35-MsgType=G)					
Tag	FIX Name	Req	Valid Values	Format	Description
					<p>supply more than 7 characters to the right of the decimal.</p> <p>For price conversion information for CBOT products that tick fractionally but must be submitted in decimal, please refer to <i>Fractional Pricing for CBOT Products</i> at: Core Functionality.</p> <p>For information on use of this value for orders on volatility-quoted options, please refer to: CME Globex Options Functionality.</p> <p>Note: if this value is changed on the Cancel/Replace Request from the original value submitted on the New Order, priority on the order book will change. Refer to the Cancel Replace section of the Electronic Trading Concepts document for complete details.</p>
54	Side	Y	1 = Buy 2 = Sell	Char (1)	Side of order.
55	Symbol	Y		String (6)	This tag contains the instrument group code of the instrument.
58	Text	N		String(18)	Free format text string
59	TimeInForce	N	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill 6 = Good Till Date (GTD)	Char(1)	<p>Specifies how long the order remains in effect. If not present, DAY order is the default.</p> <ul style="list-style-type: none"> For GTD, ExpireDate is also required. For FAK and FOK (tag 59=3), tag 110-MinQty is also required. <p>Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.</p>
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	<p>Indicates if order was sent manually or generated by automated trading logic.</p> <p>Note: for Cancel/Replace (tag 35-MsgType=G) messaging, the tag 1028 value submitted in the original New Order will persist for the lifetime of the order.</p>
60	TransactTime	Y		UTC (21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
77	OpenClose	N	O = Position opening trade C = Position closing trade	Char (1)	For options only, indicates if the order is filled if it will Open or Close a position.

Order Cancel/Replace Request (tag 35-MsgType=G)					
Tag	FIX Name	Req	Valid Values	Format	Description
78	NoAllocs	N	1	Char(1)	<p>Always set to 1.</p> <p>Indicates the number of give up accounts. CME Globex supports only 1 give up account.</p> <p>Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 79-AllocAccount.</p>
79	AllocAccount	N		String(10)	<p>Indicates a give up account number.</p> <p>Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 78-NoAllocs.</p>
99	StopPx	N		Price(20)	<p>Required for stop and stop-limit orders. Designates stop trigger price specified by the individual entering the order or cancel/replace. The decimal, and if applicable the negative sign of the price, are each one character. Client systems should not supply more than 7 characters to the right of the decimal.</p> <p>See tag 44-Price description for fractional pricing information.</p>
107	SecurityDesc	Y*		String (20)	<p>Instrument identifier used on iLink to uniquely identify an instrument.</p> <p>Future Example: GEZ8</p> <p>Option Example: GEZ9 C9375</p>
110	MinQty	C		Qty(9)	<p>Minimum quantity of an order to be executed. Used only with and required for FAK and FOK order types with tag 59-TimInForce=3. The value of MinQty must be between 1 and the value in tag 38-OrderQty.</p> <p>The format of this tag is different from FIX protocol specifications; this tag must be an integer.</p>
167	SecurityType	Y*	FUT = Future OPT = Option	String (3)	Indicates instrument is future or option.
204	CustomerOrFirm	Y*	0 = Customer 1 = Firm	Int(1)	<p>This tag is used in conjunction with tag 9702-CtiCode. The type of business conducted determines the CtiCode/CustomerOrFirm combination. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.</p>

Order Cancel/Replace Request (tag 35-MessageType=G)					
Tag	FIX Name	Req	Valid Values	Format	Description
210	MaxShow	N		Qty(9)	<p>Also known as an iceberg. Maximum quantity of an order to be shown in the order book at any given time.</p> <ul style="list-style-type: none"> The value of MaxShow must be a fixed number N between 1 and the value in tag 38-OrderQty. If MaxShow is reduced (due to matches) to 0, then MaxShow is reset to the lesser of N or the number in OrderQty remaining. Please see section of Electronic Trading Concepts relating to MaxShow. <p>Note: Not available for CME Interest Rate Options.</p>
432	ExpireDate	C		LocalMktDate(8)	<p>Required only if TimeInForce (Tag 59) = Good Till Date (GTD). CME Globex does not support tag 126-ExpireTime. Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.</p>
9702	CtiCode	Y*	1 = Broker/trader trading for own account 2 = Broker/trader trading for clearing member firm's house account. 3 = Broker/trader trading for the account of another broker/trader present on the trading floor or controlled by such broker/trader. 4 = Broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor.	Char(1)	<p>Customer Type Indicator.</p> <p>This tag is used in conjunction with CustomerOrFirm (Tag 204). The CtiCode: CustomerOrFirm combination is determined by the type of business being conducted. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.</p>
9707	GiveUpFirm	N		String(3)	Identifies the executing firm ID to which the fill is "given up" or mutual off-set for Eurodollar, Euroyen, Euroyen LIBOR, and Nikkei Yen contracts.
9708	CmtaGiveupCD	N	GU = Give-Up SX = SGX Off-set	String(2)	Indicates if order is a give-up or mutual off-set.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.

<i>Order Cancel/Replace Request (tag 35-MessageType=G)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
9768	OFMOverride	N	N = Disabled (default) Y = Enabled	Char(1)	Indicates whether the cancel/replace supports IFM. IFM disabled is default behavior (N or tag not present). Please see Electronic Trading Concepts for more information.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Order Status Request (tag 35-MsgType=H)

<i>Order Status Request (tag 35-MsgType=H)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=H)					
11	ClOrdID	Y		String(20)	The tag 11-ClOrdID value for Order Status Requests MUST be equal to the tag 11-ClOrdID value of the order whose status is being requested. In the case of an order chain, for best performance, use the tag 11-ClOrdID value of the last order in the chain.
37	OrderID	Y*		Int(17)	Unique ID assigned by CME Globex to identify orders. Unique per instrument per trading session.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
107	SecurityDesc	Y*		String(20)	Instrument identifier used on iLink to uniquely identify an instrument. Future Example: GEZ8 Option Example: GEZ9 C9375
167	SecurityType	Y*	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Quote Request (tag 35-MsgType=R)

Quote Request (tag 35-MsgType=R)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=R)					
131	QuoteReqID	Y		String(23)	Unique identifier for quote request message.
146	NoRelatedSym	Y	1	Int(3)	Must=1; only one request supported per message.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
→55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
→38	OrderQty	N		Qty(9)	Order quantity. Mandatory for a cross trade alert, must be a positive integer. For quote request with no quantity, customers should not submit this tag.
→54	Side	N	1 = Buy 2 = Sell	Char(1)	For two-sided RFQ, do not send tag 54. For buy, sell, or cross RFQ, send tag 54.
→60	TransactTime	N		UTC (21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
→107	SecurityDesc	Y*		String (20)	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375 This tag is used by iLink to uniquely identify a contract.
→167	SecurityType	Y*	OPT = Option FUT = Future	String(3)	Indicates instrument is future or option.
9943	QuoteType	N	1 = Tradable	Int(1)	Must=1 for tradable.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Security Definition Request (tag 35-MsgType=c)

Security Definition Request (tag 35-MsgType=c)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=c)					
320	SecurityReqID				Unique identifier for this Security Definition Request message.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
321	SecurityReqType	Y	1 = Request security identity for the specifications provided	String(10)	Value must = 1.
762	SecuritySubType	C	COMBO COVERED	String(8)	This tag is case sensitive; values must be entered in upper case. If this tag is not present, 'COVERED' is assumed.
555	NoLegs	Y		Int(2)	Up to 40 legs (i.e. repeating groups) supported.
Option Repeating Group					
→600	LegSymbol	Y		String(6)	This tag contains the instrument group of the requested Security Definition. <ul style="list-style-type: none"> Must be present when tag 555-NoLegs is present Must be first tag in repeating group Must correspond to instrument defined in tag 620-LegSecurityDesc
→602	LegSecurityID	N		String(12)	Unique identifier of the instrument defined in tag 620. If invalid or not present, this tag will be corrected in the Security Definition (35=d) response.
→603	LegSecurityIDSource	N	8	Char(1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→608	LegCFIcode	N		String(6)	See CFI Code section following the Security Definition (tag 35-MsgType = d) message specification. If invalid or not present, this tag will be corrected in the Security Definition.
→620	LegSecurityDesc	Y		String(20)	Instrument code (i.e. GEZ0). This is the primary tag used to identify the contract. Message will be rejected if instrument is: <ul style="list-style-type: none"> invalid not active expired closed or paused nonexistent Note: this tag must be populated with the corresponding tag 107-SecurityDesc value from the market data 35=d Security Definition message.
→623	LegRatioQty	C		Int(2)	Specifies ratio for the instrument defined in this repeating group.

Security Definition Request (tag 35-MessageType=c)					
Tag	FIX Name	Req	Valid Values	Format	Description
					Required for any UDS options leg Optional for Covered leg Note: The maximum value for this tag is 20 for UDS options legs.
→624	LegSide	Y*		Char(1)	For Covered, must be present for option repeating group and must = 1 (buy). For Combos, the first instrument in the repeating group must = 1 (Buy). Note: All UDS contract are defined from the buy side perspective (i.e. buying the spread).
Future Repeating Group for Covered only					
→600	LegSymbol	Y		String(6)	Instrument group of the Future contract (GE). <ul style="list-style-type: none"> Must be present when tag 555-NoLegs is present. Must be first tag in repeating group. Must correspond to instrument defined in tag 620.
→602	LegSecurityID	N		String(12)	Unique identifier of the instrument defined in tag 620. If invalid or not present, this tag will be corrected in the Security Definition (35=d) response.
→603	LegSecurityIDSource	N	8	Char(1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→608	LegCFIcode	N		String(6)	See CFI Code section following the Security Definition (tag 35-MessageType = d) message specification. If invalid or not present, this tag will be corrected in the Security Definition.
→620	LegSecurityDesc	Y*		String(20)	Instrument Code of the Future contract. This is the primary tag used to identify the contract. Message will be rejected if instrument is: <ul style="list-style-type: none"> invalid not active expired closed or paused nonexistent Note: this tag must be populated with the corresponding tag 107-SecurityDesc value from the market data 35=d Security Definition message.
→624	LegSide	Y*	1 = Buy 2 = Sell	Char(1)	Indicates side for future leg.
→566	LegPrice	Y*		Price(15)	Price of the futures contract. Notes: <ul style="list-style-type: none"> If this field contains more than 15 characters (including decimal and/or sign), the Security Definition Request message will be rejected If this tag is present for an options repeating group, the

Security Definition Request (tag 35-MessageType=c)					
Tag	FIX Name	Req	Valid Values	Format	Description
					message will be rejected. ▪ NOTE: See explanation for tag 44 price.
→1017	LegOptionDelta	Y*	Covered outright: $+0.01 \leq +1.00$ Covered spread: $+0.01 \leq +40.00$	Float(6.2)	Delta used to calculate the quantity of futures used to cover the option or option strategy. Six-byte field that can accommodate two decimal places. ▪ For a covered option outright instrument, must be between +0.01 and +1.00. ▪ For a covered option spread instrument, must be between +0.01 and +40.00. For more information see the <i>Covereds</i> section of the options SDK section at: CME Globex Options Functionality . Note: If this tag is present for an options repeating group, the message will be rejected.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

New Order Cross (tag 35-MsgType=s)

New Order Cross (tag 35-MsgType=s)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=s)					
21	HandInst	Y	1 = Automated execution	Char(1)	Order submitted for automated matching on CME Globex.
22	SecurityIDSource	N	8	Char (1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
40	OrdType	Y	2	Char (1)	Only '2' (limit order) supported
44	Price	N		Price(20)	<p>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 7 characters to the right of the decimal.</p> <p>For price conversion information for CBOT products that tick fractionally but must be submitted in decimal, please refer to <i>Fractional Pricing for CBOT Products</i> at: Core Functionality.</p> <p>For information on use of this value for orders on volatility-quoted options, please refer to: CME Globex Options Functionality.</p>
48	SecurityID	N		Int(12)	Identifier of the instrument defined in tag 107.
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
60	TransactTime	Y		UTCTimestamp(21)	UTC format HH:MM:SS.sss e.g. 10:00:29.714
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
107	SecurityDesc	Y*		String(20)	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375
167	SecurityType	Y*	OPT = Option FUT = Future	String(3)	Indicates instrument is future or option.
548	CrossID	Y		String(32)	Client system populates this tag to allow linking of Buy and Sell sides (and all legs in the case of a spread) for related Execution Reports.

<i>New Order Cross (tag 35-MsgType=s)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
549	CrossType	Y	3 = Cross trade executed with existing orders	Int(2)	Identifies transaction type
550	CrossPrioritization	Y	0 = None	Int(1)	Always '0'
483	TransBkdTime	Y		UTC Timestamp	Indicates the time at which the order was finalized between the buyer and seller prior to submission.
552	NoSides	Y	2	Int(1)	Number of Sides. Always '2'
→54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
→1	Account	Y*		String(12)	Executing account mnemonic as agreed between the broker and clearing member firm.
→11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
→38	OrderQty	Y		Int(9)	Order quantity. Must be a positive integer. Must be the same for both sides.
→962	SideTimeInForce	N	0 = Keep on book 3 = Eliminate remaining quantity when RFC instrument state returns to 'Normal'	Char(1)	Indicates how long the order as specified in the side stays in effect. SideTimeInForce allows a two-sided cross order to specify order behavior separately for each side.
→204	CustomerOrFirm	Y*	0 = Customer 1 = Firm	Int(1)	This tag is used in conjunction with tag 9702-CtiCode. The type of business conducted determines the CtiCode/CustomerOrFirm combination. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.
→9702	CtiCode	Y*	1 = Broker/trader trading for own account 2 = Broker/trader trading for clearing member firm's house account. 3 = Broker/trader trading for the account of another broker/trader present on the	Char(1)	Customer Type Indicator. This tag is used in conjunction with CustomerOrFirm (Tag 204). The CtiCode: CustomerOrFirm combination is determined by the type of business being conducted. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.

<i>New Order Cross (tag 35-MessageType=s)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
			trading floor or controlled by such broker/trader. 4 = Broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor.		
→9707	GiveUpFirm	N		String(3)	Identifies the executing firm ID to which the fill is "given up" or mutual off-set for Eurodollar, Euroyen, Euroyen LIBOR, and Nikkei Yen contracts.
→9708	CmtaGiveupCD	N	GU = Give-Up SX = SGX Off-set	String(2)	Indicates if order is a give-up or mutual off-set.
→78	NoAllocs	N	1	Char(1)	Always set to 1. Indicates the number of give up accounts. CME Globex supports only 1 give up account. Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 79-AllocAccount.
→79	AllocAccount	N		String(12)	Indicates a give up account number. Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 78-NoAllocs.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Mass Quote (tag 35-MsgType=i)

Mass Quote (tag 35-MsgType=i)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (Tag 35-MsgType=i)					
131	QuoteReqID	N		String(23)	If a quote entry is in response to a Quote Request, this tag should contain the QuoteReqID of the corresponding Request for Quote (35=R) market data message.
117	QuotID	Y*		String(10)	Client system-generated identifier of the message. Must be unique per mass quote message per trading session.
9771	MMAccount	Y*		String(12)	Account number of Market Maker firm.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
→204	CustomerOrFirm	Y*	0 = Customer 1 = Firm	Int(1)	This tag is used in conjunction with tag 9702-CtiCode. The type of business conducted determines the CtiCode/CustomerOrFirm combination. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.
→9702	CtiCode	Y*	1 = Broker/trader trading for own account 2 = Broker/trader trading for clearing member firm's house account. 3 = Broker/trader trading for the account of another broker/trader present on the trading floor or controlled by such broker/trader. 4 =	Char(1)	Customer Type Indicator. This tag is used in conjunction with CustomerOrFirm (Tag 204). The CtiCode: CustomerOrFirm combination is determined by the type of business being conducted. If you are unsure of which combination to use, contact the CME Clearing House or Regulatory Division at 312-930-8525 for further information.

Mass Quote (tag 35-MsgType=i)					
Tag	FIX Name	Req	Valid Values	Format	Description
			Broker/trader trading for any other customer's account or for the account of a broker/trader not present on the floor.		
9773	MMProtectionReset	N	Y = Reset N = Do not reset	Char(1)	When MM Protection is triggered, the CME Globex will not accept any new quotes from the Market Maker for the given product group until it receives a Mass Quote message with the MMProtectionReset flag set to 'Y' to reset protection. Please see the Quoting Functionality section of the iLink 2.X SDK for complete details regarding this tag.
296	NoQuoteSets	Y		Int(3)	The number of quote sets in the message.
→302	QuoteSetID	Y*		String(3)	Sequential number for the quote set. For a given QuoteID, assumed to start at 1. Must be the first tag in the repeating group.
→307	UnderlyingSecurityDesc	N		String(20)	Instrument identifier for underlying futures contract (e.g. ESH0).
→304	TotQuoteEntries	Y		Int(3)	Total quote entries. Must have the same value as tag 295-NoQuoteEntries.
→295	NoQuoteEntries	Y		Int(3)	The number of quotes for the quote set.
→→299	QuoteEntryID	Y		String(10)	Client system provided unique identifier for quote in this repeating group. Must be the first tag in the repeating group.
→→55	Symbol	Y*		String(6)	This tag contains the instrument group code of the instrument.
→→107	SecurityDesc	Y*		String(20)	Instrument identifier. Option Example: GEZ9 C9375
→→167	SecurityType	Y*	OPT = Option FUT = Future	String(3)	Indicates instrument is future or option.
→→48	SecurityID	N		Int(12)	Identifier of the instrument defined in tag 107.
→→22	SecurityIDSource	N	8	Char (1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→→60	TransactTime	N		UTCTimeStamp(21)	UTC format HH:MM:SS.sss e.g. 10:00:29.714
→→132	BidPx	N		Price(20)	Quoted bid price.

<i>Mass Quote (tag 35-MessageType=i)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
					Tag 132-BidPx cannot be submitted without the tag 134-BidSize.
→→134	BidSize	N		Int(9)	Quoted bid size. Tag 134-BidSize cannot be submitted without the tag 132-BidPx. A value of '0' sent in this tag cancels quotes on this side for the given instrument.
→→133	OfferPx	N		Price(20)	Quoted offer price. Tag 133-OfferPx cannot be submitted without the tag 135-OfferSize.
→→135	OfferSize	N		Int(9)	Quoted offer size. Tag 135-OfferSize cannot be submitted without the tag 133-OfferPx. A value of '0' sent in this tag cancels quotes on this side for the given instrument.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Quote Cancel (tag 35-MsgType=Z)

Quote Cancel (tag 35-MsgType=Z)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=Z)					
117	QuoteID	Y*		String(10)	Client system-generated identifier of the message. Should be unique per message trading session.
298	QuoteCancelType	Y	1 = Cancel per instrument 3 = Cancel per instrument group 4 = Cancel all quotes	Int(1)	Specifies level of quote cancel – by instrument, instrument group, or all. Refer to the Quoting Functionality section of the iLink SDK for complete details.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Indicates if order was sent manually or generated by automated trading logic.
295	NoQuoteEntries	Y*	>0	Int(3)	Number of quotes must be greater than 0.
→55	Symbol	Y	For cancel per instrument and cancel per instrument group, must contain instrument group of contract. Always [N/A] for Cancel All.	String(6)	Must be the first tag in the repeating group. This tag contains the instrument group code of the instrument.
→107	SecurityDesc	N	Instrument to be cancelled.	String(20)	Instrument identifier. Example: ESZ0 C1115.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

From CME Globex to Client System

Execution Report – Order Creation, Cancel, Modify (35=8, 39=0, 4, 5)

- Order Creation Acknowledgment (35=8, 39=0)
- Order Cancellation Acknowledgment (35=8, 39=4)
- Order Modification Acknowledgment (35=8, 39=5)

For the types of Execution Reports listed above, the structure of the message is identical.

Execution Report – Order Creation, Cancel, Modify (tag 35-MessageType=8, 39=0, 4, 5)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MessageType=8)					
1	Account	Y*		String(12)	Unique account identifier
6	AvgPx	Y	0	Price(20)	Always '0'.
11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
14	CumQty	Y		Qty(9)	Contains cumulated traded quantity throughout lifespan of an order. This value resets to zero if order is cancel/replaced.
17	ExecID	Y		String(40)	CME Globex assigned execution report message identifier; unique per instrument per trading session. An execution report message sent by CME Globex can be identified by the unique value of tag 56-TargetCompID+tag 107-SecurityDesc+tag 17-ExecID.
20	ExecTransType	Y	0 = New	Char(1)	Identifies transaction type as 'new' (i.e. new order, order cancel, or cancel/replace accepted)
37	OrderID	Y		Int(17)	CME Globex assigned order identifier; unique per instrument per trading session.
38	OrderQty	Y*		Qty(9)	Order quantity submitted by client. The format of this field is different from FIX protocol specifications. This field must be an integer.
39	OrdStatus	Y	0 = New Order Ack 4 = Cancel Ack 5 = Modify Ack	Char(1)	Identifies order status as accepted, cancelled, or replaced.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	Char(1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details. The state of an order type can change over the life of the order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed. Please refer to the <i>Orders</i> section of the Electronic Trading Concepts

Execution Report – Order Creation, Cancel, Modify (tag 35-MessageType=8, 39=0, 4, 5)					
Tag	FIX Name	Req	Valid Values	Format	Description
					document for more information regarding order types.
41	OrigClOrdID	N		String(20)	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 Execution Report tag 35-MessageType=8 Cancellation Message, else tag 41-OrigClOrdID is not sent.
44	Price	N		Price(20)	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 7 characters to the right of the decimal. For price conversion information for CBOT products that tick fractionally but must be submitted in decimal, please refer to <i>Fractional Pricing for CBOT Products</i> at: Core Functionality . For information on use of this value for orders on volatility-quoted options, please refer to: CME Globex Options Functionality .
48	SecurityID	Y*		Int(12)	Identifier of the instrument defined in tag 107.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
59	TimeInForce	N	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill 6 = Good Till Date (GTD)	Char(1)	Specifies how long the order remains in effect. If not present, DAY order is the default. ▪ For GTD, ExpireDate is also required. For FAK, MinQty is also required. Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
78	NoAllocs	N	1	String(1)	Returned on Execution Report if sent on inbound message.
79	AllocAccount	N		Char(10)	Returned on Execution Report if sent on inbound message.
107	SecurityDesc	Y*		String(20)	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375

Execution Report – Order Creation, Cancel, Modify (tag 35-MsgType=8, 39=0, 4, 5)					
Tag	FIX Name	Req	Valid Values	Format	Description
99	StopPx	N		Price (20)	Designates stop trigger price specified by the individual entering the order or cancel/replace.
110	MinQty	N		Qty(9)	Minimum quantity of an order to be executed. This tag is used only when tag 59-TimInForce=3 (Fill and Kill). The value of MinQty must be between 1 and the value in tag 38-OrderQty. The format of this tag is different from FIX protocol specifications. This tag must be an integer.
150	ExecType	Y	0 = New Order Ack 4 = Cancel Ack 5 = Modify Ack	Char(1)	Indicates type of execution report.
151	LeavesQty	Y		Qty (9)	Amount of contract units open for further execution. The format of this field is different from FIX protocol specifications. This field must be an integer.
167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
210	MaxShow	N		Int (9)	Also known as an iceberg. Maximum quantity of an order to be shown in the order book at any given time. <ul style="list-style-type: none"> The value of MaxShow must be a fixed number N between 1 and the value in tag 38-OrderQty. If MaxShow is reduced (due to matches) to 0, then MaxShow is reset to the lesser of N or the number in OrderQty remaining. Please see section of Electronic Trading Concepts relating to MaxShow.
432	ExpireDate	C		LocalMktDate (8)	Required only if TimInForce (Tag 59) = Good Till Date (GTD). CME Globex does not support ExpireTime (Tag 126). Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
548	CrossID	N		String (32)	Sent on Execution Report to allow correlation of execution responses to the New Order Cross.
549	CrossType	N	3 = RFC order	Char(1)	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	N		String (32)	Unique ID generated at the Cross level. Returned on the Execution Report for New Cross Orders only
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Execution Report - Order Status Request Acknowledgment (tag 35-MessageType=8, tag 150-ExecType=I)

Execution Report – Order Status Request Acknowledgement (tag 35-MessageType=8, tag 150-ExecType=I)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MessageType=8)					
1	Account	Y*		String(12)	Unique account identifier
6	AvgPx	Y		Price(20)	Always '0'
11	ClOrdID	Y		String(32)	CME Globex returns this value from the original New Order message up to 32 bytes (this tag is only 32 bytes for order status ack).
14	CumQty	Y		Qty(9)	Contains cumulated traded quantity throughout lifespan of an order. This value resets to zero if order is cancel/replaced.
17	ExecID	Y	0	String(40)	Always '0'
20	ExecTransType	Y	3 = Status	Char(1)	'3' indicates this execution report is in response to an order status request message.
37	OrderID	Y		Int(17)	CME Globex-assigned order identifier, unique per instrument per trading session.
38	OrderQty	Y*		Qty(9)	Order quantity
39	OrdStatus	Y	0 - New 1 - Partially Filled 2 - Filled 3 - Done for day 4 - Canceled 5 - Replaced 6 - Pending Cancel (result of Order Cancel Request) 7 - Stopped 8 - Rejected 9 - Suspended A - Pending New B - Calculated C - Expired D - Accepted for bidding E - Pending Replace (result of Order Cancel/Replace Request)	Char(1)	Indicates order status.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order	Char(1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details. The state of an order type can change over the life of the order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed.

Execution Report – Order Status Request Acknowledgement (tag 35-MessageType=8, tag 150-ExecType=I)					
Tag	FIX Name	Req	Valid Values	Format	Description
			K = Market-Limit order		Please refer to the <i>Orders</i> section of the Electronic Trading Concepts document for more information regarding order types.
44	Price	N		String(20)	<p>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 7 characters to the right of the decimal.</p> <p>For price conversion information for CBOT products that tick fractionally but must be submitted in decimal, please refer to <i>Fractional Pricing for CBOT Products</i> at: Core Functionality.</p> <p>For information on use of this value for orders on volatility-quoted options, please refer to: CME Globex Options Functionality.</p>
48	SecurityID	Y*		Int(12)	Identifier of the instrument defined in tag 107.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
58	Text	Y		String (150)	Free-form text.
59	TimeInForce	N	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill 6 = Good Till Date (GTD)	Char(1)	<p>Specifies how long the order remains in effect. If not present, DAY order is the default.</p> <ul style="list-style-type: none"> For GTD, ExpireDate is also required. For FAK, MinQty is also required. <p>Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.</p>
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
75	TradeDate	Y*		LocalMktDate(8)	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
99	StopPx	N		Price(20)	Stop trigger price specified on original order or cancel/replace.
107	SecurityDesc	Y*		String(20)	Instrument identifier e.g. 'ESMO'

<i>Execution Report – Order Status Request Acknowledgement (tag 35-MessageType=8, tag 150-ExecType=I)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
110	MinQty	N		Qty(9)	Minimum quantity of an order to be executed. This tag is used only when tag 59-TimeInForce=3 (Fill and Kill). The value of MinQty must be between 1 and the value in tag 38-OrderQty. The format of this tag is different from FIX protocol specifications. This tag must be an integer.
150	ExecType	Y*	I = Status report	Char(1)	Identifies type of execution report. Letter “eye.”
151	LeavesQty	Y		Int(9)	Amount of order quantity remaining for further execution. Note: format of this field differs from FIX protocol; this field must be an <i>int</i> .
167	SecurityType	N	FUT = Futures OPT = Options	String(3)	Indicates instrument is future or option.
210	MaxShow	N		Qty(9)	Also known as an iceberg. Maximum quantity of an order to be shown in the order book at any given time. <ul style="list-style-type: none"> The value of MaxShow must be a fixed number N between 1 and the value in tag 38-OrderQty. If MaxShow is reduced (due to matches) to 0, then MaxShow is reset to the lesser of N or the number in OrderQty remaining. Please see section of Electronic Trading Concepts relating to MaxShow.
432	ExpireDate	C		LocalMktDate(8)	Required only if TimeInForce (Tag 59) = Good Till Date (GTD). CME Globex does not support ExpireTime (Tag 126). Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Execution Report – Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)

Execution Report – Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=8)					
1	Account	Y*		String(12)	Unique account identifier.
6	AvgPx	Y		Price(20)	Always '0'.
11	ClOrdID	Y		String(20)	CME Globex returns this value from the original New Order message up to 20 bytes.
14	CumQty	Y		Qty(9)	Contains cumulated traded quantity throughout lifespan of an order. This value does not reset if order is cancel/replaced.
17	ExecID	Y		String(40)	CME Globex assigned message identifier; unique per instrument per trading session. A message sent by CME Globex can be always be identified by the unique value of tag 56-TargetCompID+ tag 107-SecurityDesc+ tag17-ExecID.
20	ExecTransType	Y	0	Char(1)	Always '0'.
31	LastPx	Y*		Price(20)	Price of the fill. For cabinet trades, this tag will contain '0'. For volatility quoted options, this tag will contain the calculated premium for the leg fill.
32	LastQty	Y*		Qty(9)	Quantity filled.
37	OrderID	Y		Int(17)	CME Globex assigned order identifier, unique per instrument per trading session. A message sent by CME Globex can be always be identified by the unique value of tag 56-TargetCompID+ tag 107-SecurityDesc+ tag17-ExecID.
38	OrderQty	Y*		Qty(9)	Quantity of order. Note: this field must contain an integer.
39	OrdStatus	Y	1 = Partial fill 2 = Complete fill	Char(1)	Indicates if fill is for part or all of order quantity.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection)	Char(1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details. The state of an order type can change over the life of the order. For example, a submitted stop order (3) can turn into a

Execution Report – Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)					
Tag	FIX Name	Req	Valid Values	Format	Description
			4 = Stop-Limit order K = Market-Limit order		market order (1) when the stop price level has been crossed. Please refer to the <i>Orders</i> section of the Electronic Trading Concepts document for more information regarding order types.
41	OrigClOrdID	N		String(20)	Last accepted ClOrdID in the order chain. If a value is included in tag 41 on order entry, the same value is returned. If not, the tag will contain '0'.
44	Price	N		Price(20)	Price per single contract unit. All Execution Report messages sent in response to Market orders (with protection) and Stop orders (with protection) will include the Price (Tag 44) field populated with the Protection Price Limit (best available price +/- the protection points). If the order is not completely filled, the remaining Open Quantity will rest on the order book at the Protection Price Limit.
48	SecurityID	Y*		Int(12)	Identifier of the instrument defined in tag 107.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
59	TimeInForce	N	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill 6 = Good Till Date (GTD)	Char(1)	Specifies how long the order remains in effect. If not present, DAY order is the default. ▪ For GTD, ExpireDate is also required. For FAK, MinQty is also required. Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
78	NoAllocs	N	1	String(1)	Returned on Execution Report if sent on inbound message.
79	AllocAccount	N		Char(10)	Returned on Execution Report if sent on inbound message.
75	TradeDate	Y*		LocalMktDate(8)	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
107	SecurityDesc	Y*		String(20)	Instrument identifier e.g. 'ESM0'

Execution Report – Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)					
Tag	FIX Name	Req	Valid Values	Format	Description
					A message sent by CME Globex can be always be identified by the unique value of tag 56-TargetCompID+ tag 107-SecurityDesc+ tag17-ExecID.
150	ExecType	Y*	1 = Partial fill 2 = Complete fill	Char(1)	Indicates type of execution report.
151	LeavesQty	C		Qty(9)	Amount of contracts remaining for execution after this fill. Note: For spread trade Execution Reports, this tag is sent in the Execution Report – Fill Notice (35=8, 39=1 or 2) for the spread only and not the legs of the spread.
167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
337	ContraTrader	N	TRADE	String(8)	Will contain 'TRADE'.
375	ContraBroker	N	CME000A	String(8)	Will contain 'CME000A'.
393	TotalNumSecurities	N		Int(3)	Contains the number of Leg Fill Acknowledgment messages sent with the spread summary. Sent for spread fill message only.
432	ExpireDate	C		LocalMktDate(8)	Required only if TimeInForce (Tag 59) = Good Till Date (GTD). CME Globex does not support ExpireTime (Tag 126). Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
442	MultiLegReportingType	N	1 = Outright 2 = Leg of spread 3 = Spread	Int(1)	Indicates if acknowledgment message is sent for an outright, leg of spread, or spread.
527	SecondaryExecID	N		String(40)	Unique identifier that allows linking of spread summary fill notice with leg fill notice and trade cancel messages.
548	CrossID	N		String(32)	Identifier for a cross order.
549	CrossType	N	3 = Cross order	Int(2)	Identified transaction type if other than standard order execution
810	UnderlyingPx	C for Conditional (see description)		Price(20)	Price for future used in calculating the conversion of volatility to premium for the option. Conditionally required for premiums; not required for volatility.

<i>Execution Report – Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
811	OptionDelta	C for Conditional (see description)		Float(6,2)	Calculated delta, expressed as a decimal between -1 and 1. Conditionally required for premiums; not required for volatility.
1057	AggressorIndicator	N	Y = Match aggressor N = Resting at match	Char(1)	Indicates if order was incoming or resting for the match event. Default=not present/ resting at match.
1188	Volatility	C for Conditional (see description)		String(20)	Annualized volatility for option model calculations. Conditionally required for premiums; not required for volatility.
1189	ExpirationTimeValue	C for Conditional (see description)		Float	This value is expressed as a decimal portion of a year, typically the days to expiration divided by the days in the year (year = 365 days). Conditionally required for premiums; not required for volatility.
1190	RiskFreeRate	C for Conditional (see description)		Price(20)	Risk-free rate. Conditionally required for premiums; not required for volatility.
9717	CorrelationCLOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Execution Report – Order Elimination (tag 35-MsgType=8, tag 39-OrdStatus=4 or C)

Execution Report – Order Elimination (tag 35-MsgType=8, tag 39-OrdStatus=4 or C)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=8)					
1	Account	Y*		String(12)	Unique account identifier
6	AvgPx	Y		Price(20)	Always '0'
11	ClOrdID	Y*		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value.
14	CumQty	Y		Qty(9)	Contains cumulated traded quantity throughout lifespan of an order. This value does not reset if order is cancel/replaced.
17	ExecID	Y		String(40)	CME Globex assigned message identifier; unique per instrument per trading session. A message sent by CME Globex can be identified by the unique value of tag 56-TargetCompID+tag 107-SecurityDesc+tag17-ExecID.
20	ExecTransType	Y	0 = New	Char(1)	Identifies transaction type as 'new' (i.e. new order, order cancel, or cancel/replace accepted)
37	OrderID	Y		Int(17)	CME Globex assigned order identifier; unique per instrument per trading session.
38	OrderQty	Y*		Qty(9)	Order quantity submitted by client. The format of this field is different from FIX protocol specifications. This field must be an integer.
39	OrdStatus	Y	4 = Cancelled C = Expired	Char(1)	Identifies type of order elimination.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	Char(1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details.
41	OrigClOrdID	N		String(32)	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.
44	Price	N		Price(20)	Price per single contract unit.
48	SecurityID	Y*		String(12)	Identifier of the instrument defined in tag 107.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.

<i>Execution Report – Order Elimination (tag 35-MessageType=8, tag 39-OrdStatus=4 or C)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
59	TimeInForce	N	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill (Immediate or Cancel) 6 = Good Till Date (GTD)	Char(1)	Specifies how long the order remains in effect. If not present, DAY order is the default. ▪ For GTD, ExpireDate is also required. For FAK, MinQty is also required. Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
78	NoAllocs	N	1	String(1)	Returned on Execution Report if sent on inbound message.
79	AllocAccount	N		Char(10)	Returned on Execution Report if sent on inbound message.
107	SecurityDesc	Y*		String(20)	Instrument identifier. Future Example: GEZ8
150	ExecType	Y	4 = Cancel Ack C = Elimination Ack	Char(1)	Indicates type of execution report.
151	LeavesQty	Y	0	Qty (9)	Amount of contract units open for further execution. Always '0' for order elimination.
167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates type of security as future or option
432	ExpireDate	N		LocalMktDate (8)	Required only if TimeInForce (Tag 59) = Good Through Date (GTD). CME iLink 2.X does not support ExpireTime (Tag 126). Only expiration date can be set. Orders expire at the end of the trading session.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Execution Report – Reject Message (tag 35-MessageType=8, tag 39-OrdStatus=8)

Execution Report – Reject Message (tag 35-MessageType=8, tag 39-OrdStatus=8)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MessageType=8)					
1	Account	Y*		String(12)	Unique account identifier
6	AvgPx	Y	0	Price(20)	Always '0'.
11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
14	CumQty	Y		Qty(9)	Contains cumulated traded quantity throughout lifespan of an order. This value does not reset if order is cancel/replaced.
17	ExecID	Y		String(40)	CME Globex assigned execution report message identifier; unique per instrument per trading session. An execution report message sent by CME Globex can be identified by the unique value of tag 56-TargetCompID+tag 107-SecurityDesc+tag17-ExecID.
20	ExecTransType	Y	0 = New	Char(1)	Identifies transaction type as 'new' (i.e. new order, order cancel, or cancel/replace accepted)
37	OrderID	Y		Int(17)	CME Globex assigned order identifier; unique per instrument per trading session.
38	OrderQty	Y*		Qty(9)	Order quantity submitted by client. The format of this field is different from FIX protocol specifications. This field must be an integer.
39	OrdStatus	Y	8 = Rejected	Char(1)	Identifies status as rejected.
40	OrdType	Y*	1 = Market order (with protection) 2 = Limit order 3 = Stop order (with protection) 4 = Stop-Limit order K = Market-Limit order	Char(1)	Order type. Please see the Core Functionality section of the iLink SDK for complete details. The state of an order type can change over the life of the order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed. Please refer to the <i>Orders</i> section of the Electronic Trading Concepts document for more information regarding order types.

<i>Execution Report – Reject Message (tag 35-MsgType=8, tag 39-OrdStatus=8)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
41	OrigClOrdID	N		String(32)	Client order ID.
44	Price	N		Price(20)	Price per unit of quantity.
48	SecurityID	Y*		Int(12)	Security ID.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
58	Text	N		String(150)	Free format text string.
59	TimeInForce	Y*	0 = Day 1 = Good Till Cancel (GTC) 3 = Fill and Kill 6 = Good Till Date (GTD)	Char(1)	Specifies how long the order remains in effect. If not present, DAY order is the default. ▪ For GTD, ExpireDate is also required. For FAK, MinQty is also required. Refer to the Core Functionality section of the iLink SDK and the Electronic Trading Concepts document for more information on order type behavior and use of this tag.
60	TransactTime	N		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
78	NoAllocs	N	1	String(1)	Returned on Execution Report if sent on inbound message.
79	AllocAccount	N		Char(10)	Returned on Execution Report if sent on inbound message.
99	StopPx	N		Price (20)	Designates stop trigger price specified by the individual entering the order or cancel/replace.
103	OrdRejectReason	N		Int(6)	Designates order reject reason.
107	SecurityDesc	Y*		String(20)	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375
150	ExecType	Y	8 = Reject Ack	Char(1)	Indicates type of execution report.
151	LeavesQty	Y		Qty (9)	Amount of contract units open for further execution. The format of this field is different from FIX protocol specifications. This field must be an integer.
167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.

<i>Execution Report – Reject Message (tag 35-MsgType=8, tag 39-OrdStatus=8)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
432	ExpireDate	C		LocalMktDate(8)	Required only if TimeInForce (Tag 59) = Good Till Date (GTD). CME Globex does not support ExpireTime (Tag 126). Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Execution Report – Trade Cancel (tag 35-MsgType=8, tag 39-OrdStatus=H)

<i>Execution Report - Trade Cancel (tag 35-MsgType=8, tag 39-OrdStatus=H)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=8)					
1	Account	Y*		String(12)	Unique account identifier
6	AvgPx	Y	0	Price(20)	Always '0'.
11	ClOrdID	Y		String(20)	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order.
14	CumQty	Y		Qty(9)	Contains cumulated traded quantity throughout lifespan of an order. This value does not reset if order is cancel/replaced.
17	ExecID	Y		String(40)	CME Globex assigned execution report message identifier; unique per instrument per trading session. An execution report message sent by CME Globex can be identified by the unique value of tag 56-TargetCompID+tag 107-SecurityDesc+tag17-ExecID.
19	ExecRefID	Y*		String(9)	Contains unique ID for the trade being cancelled. These are the last 9 characters of Tag17-ExecID.
20	ExecTransType	Y	1 = Cancel	Char(1)	Identifies transaction type.
31	LastPx	Y*		Price(20)	Price of the cancelled trade.
32	LastQty	Y*		Qty(9)	Quantity of cancelled trade.
37	OrderID	Y		Int(17)	CME Globex assigned order identifier; unique per instrument per trading session.
39	OrdStatus	Y	H = Trade Cancelled	Char(1)	Identifies trade status as cancelled.

<i>Execution Report - Trade Cancel (tag 35-MsgType=8, tag 39-OrdStatus=H)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
41	OrigClOrdID	N		String(20)	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 Execution Report tag 35-MsgType=8 Cancellation Message, else tag 41-OrigClOrdID is not sent.
48	SecurityID	Y*		Int(12)	Identifier of the instrument defined in tag 107.
54	Side	Y	1 = Buy 2 = Sell	Char(1)	Side of order.
55	Symbol	Y		String(6)	This tag contains the instrument group code of the instrument.
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
75	TradeDate	Y*		LocalMktDate(8))	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
78	NoAllocs	N	1	String(1)	Returned on Execution Report if sent on inbound message.
79	AllocAccount	N		Char(10)	Returned on Execution Report if sent on inbound message.
107	SecurityDesc	Y*		String(20)	Instrument identifier used on iLink to uniquely identify an instrument. Future Example: GEZ8 Option Example: GEZ9 C9375
150	ExecType	Y	H = Trade Cancel Ack	Char(1)	Indicates type of Execution Report.
167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
393	TotalNumSecurities	N		Int(3)	Number of leg trade elimination messages for a given counterparty. The value will be 0 (zero) for outrights.
442	MultiLegReportingType	N	1 = Outright 2 = Leg of spread 3 = Spread	Int(1)	Indicates if acknowledgment message is sent for an outright, leg of spread, or spread.
527	SecondaryExecID	N		String(40)	Unique identifier that allows linking of spread summary fill notice with leg fill notice and trade cancel messages.
810	UnderlyingPx	C for Conditional (see description)		Price(20)	Price for future used in calculating the conversion of volatility to premium for the option. Conditionally required for premiums; not required for volatility.

<i>Execution Report - Trade Cancel (tag 35-MsgType=8, tag 39-OrdStatus=H)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
811	OptionDelta	C for Conditional (see description)		Float(6,2)	Calculated delta, expressed as a decimal between -1 and 1. Conditionally required for premiums; not required for volatility.
1188	Volatility	C for Conditional (see description)		String(20)	Annualized volatility for option model calculations. Conditionally required for premiums; not required for volatility.
1189	ExpirationTimeValue	C for Conditional (see description)		Float	This value is expressed as a decimal portion of a year, typically the days to expiration divided by the days in the year (year = 365 days). Conditionally required for premiums; not required for volatility.
1190	RiskFreeRate	C for Conditional (see description)		Price(20)	Risk-free rate. Conditionally required for premiums; not required for volatility.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Order Cancel Reject (tag 35-MsgType=9)

Order Cancel Reject (tag 35-MsgType=9)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=9)					
11	ClOrdID	Y		String(20)	CME Globex returns this value from the original New Order message tag 11 up to 20 bytes.
17	ExecID	Y		String(40)	CME Globex assigned message identifier; unique per instrument per trading session. A message sent by CME Globex can be identified by the unique value of tag 56-TargetCompID+tag 107-SecurityDesc+tag17-ExecID.
37	OrderID	Y		Int(17)	CME Globex assigned order identifier, unique per instrument per trading session.
39	OrdStatus	Y*	U = Undefined Y = Order not found	Char(1)	Identifies reason for cancel reject.
41	OrigClOrdID	N		String(20)	Last accepted ClOrdID in the order chain. If a value is included in tag 41 on order entry, the same value is returned. If not, the tag will contain '0'.
48	SecurityID	N		Int(12)	Identifier of the instrument defined in tag 107.
54	Side	N	1 = Buy 2 = Sell	Char(1)	Side of order.
55	Symbol	N		String(6)	This tag contains the instrument group code of the instrument.
58	Text	N		String(150)	Text reason order cancel was rejected.
60	TransactTime	Y*		UTC(21) Timestamp	UTC format HH:MM:SS.sss e.g. 10:00:29.714
102	CxlRejectReason	N	See the table, Business Layer Reject Codes at the end of this document.	Int(6)	Cancel reject reason.
107	SecurityDesc	N		String(20)	Instrument identifier e.g. 'ESM0'
207	SecurityExchange	N	XCBT = CBOT XCME = CME XNYM = NYMEX XKBT = KCBT XMGE = MGEX XCEC = COMEX XCME = CME XKFE = KRX DUMX = DME XKLS = BMD XBMF = BM&F	String(6)	Contains MIC value identifying exchange on which instrument is traded.

<i>Order Cancel Reject (tag 35-MessageType=9)</i>					
Tag	FIX Name	Req	Valid Values	Format	Description
			MGCB = MGEX-CBOT* MGKB = MGEX-KCBT* NYUM = NYMEX-DME* *CME-generated, non ISO values for inter-exchange spreads		
434	CancelRejResponseTo	Y	1 = Order Cancel Request 2 = Order Cancel/Replace Request	Char(1)	Identifies type of request reject message is in response to.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
9717	CorrelationClOrdID	N		String(5)	Unvalidated value returned as submitted if sent by client system on inbound message.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Security Definition (tag 35-MsgType=d)

Security Definition (tag 35-MsgType=d)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=d)					
15	Currency	N		Currency(3)	Identifies currency used for price. Absence of this field is interpreted as the default currency for the security.
22	SecurityIDSource	N	8	Char (1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
48	SecurityID	N		Int(12)	Identifier of the instrument defined in tag 107.
58	Text	N		String(80)	Used for instructions to customer if needed, i.e. reject reason.
107	SecurityDesc	N		String(20)	UDS Instrument identifier (e.g. UD:U\$:CVT 0808123456). Note: In the case of a negative acknowledgement (due to an already existing and identically configured UDS), this tag will contain the Security Description of the already-existing instrument.
200	MaturityMonthYear	N		String(8)	Instrument expiration
320	SecurityReqID	Y		String(32)	Unique identifier from tag 320 of the Security Definition Request (35=c) message.
322	SecurityResponseID	Y		String(32)	CME Globex generated unique ID for the response.
323	SecurityResponseType	Y	2 = Accept security proposal with revisions as indicated in the message. 5 = Reject security proposal	Int(1)	Type of response: Note: if tag 142-SenderLocationID is not present on the inbound Security Definition Request (tag 35-MsgType=c) message, the request will be rejected with tag 323=5.
461	CFIcode	N	See below	String(6)	CFI code for spread instrument. See appendix for CFI code construction.
762	SecuritySubType	C	See appendix table **** for valid values of Security SubTypes.	String(8)	Sent for spreads only.
55	Symbol	N		String(6)	Instrument group code.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
555	NoLegs	Y		Int(3)	Number of repeating groups in the message.
9776	AutoQuoteRequest				
Option Repeating Group					
→600	LegSymbol	Y		String(6)	Instrument group code.
→602	LegSecurityID	N		String(12)	Identifier of the instrument defined in tag 620.
→603	LegSecurityIDSource	N	8	Char(1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→608	LegCFIcode	N		String(6)	CFI code for leg instrument See appendix for CFI code construction.
→610	LegMaturityMonthYear	N		String(8)	Expiration month and year
→612	LegStrikePrice	N		Price(19)	Strike requested.

Security Definition (tag 35-MsgType=d)					
Tag	FIX Name	Req	Valid Values	Format	Description
					Included for outright options only.
→620	LegSecurityDesc	Y*		String(20)	Instrument identifier
→624	LegSide	Y*	1 = Buy 2 = Sell	Char(1)	Leg side
→942	LegStrikeCurrency	N		Currency(3)	Strike currency. Included for outright options only.
Future Repeating Group					
→600	LegSymbol	Y		String(6)	Instrument group code.
→602	LegSecurityID	N		String(12)	Identifier of the instrument defined in tag 620.
→603	LegSecurityIDSource	N	8	Char(1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→608	LegCFIcode	N		String(6)	CFI code for leg instrument See appendix for CFI code construction.
→620	LegSecurityDesc	Y*		String(20)	Instrument identifier
→624	LegSide	Y*	1 = Buy 2 = Sell	Char(1)	Leg side
→566	LegPrice	N		Price(15)	Price of the futures contract. Notes: <ul style="list-style-type: none"> If this field contains more than 15 characters (including decimal and/or sign), the Security Definition Request message will be rejected If this tag is present for an options repeating group, the message will be rejected. NOTE: See explanation for tag 44 price.
→1017	LegOptionDelta	N		Float(6.2)	For covered options only; delta used to calculate the quantity of futures used to cover the option or option strategy. Refer to CME Globex Options Functionality for more information. Float (6.2) = six-byte field with two decimal places.
827	ExpirationCycle	N	0 = Expire on trading session close (default) 2 = Trading eligibility expiration specified in the date and time fields	Int(1)	For 827=2, instrument expires as indicated in market data Security Definition (35=d) repeating block: Tag 865-Event Type=7 (Last Eligible Trade Date) Tag 866- Event Date Tag 1145- Event Time
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Quote Acknowledgment (tag 35-MsgType=b)

This message type is sent in response to the following message types:

- Mass Quote Request (tag 35-MsgType=i)
- Quote Request (tag 35-MsgType=R)

Quote Acknowledgment (tag 35-MsgType=b)					
Tag	FIX Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=b)					
131	QuoteReqID	C		String(23)	Conditionally required when acknowledgement (35=b) is in response to a Quote Request (35=R) message. Will contain the tag 131 value from the corresponding Quote Request.
297	QuoteAckStatus	Y	0 = Accepted 5 = Rejected	Int(2)	Indicates acceptance or rejection of Mass Quote or Mass Quote Cancel.
9770	ExchangeQuoteReqID	N		String(23)	CME Globex generated QuoteID.
117	QuoteID	C		String(10)	Conditionally required when acknowledgement (35=b) is in response to a Mass Quote (35=i) or Mass Quote Cancel (35=Z) message. Will contain the tag 117 value from the corresponding Mass Quote or Mass Quote Cancel message.
300	QuoteRejectReason	N	**see table below	Int(6)	Contains reason (error code) the corresponding Mass Quote message has been rejected. When this tag is returned, all quotes in the corresponding Mass Quote message are rejected.
9771	MMAccount	Y*		String(12)	Tag 9771-MMAccount of the corresponding Mass Quote message.
9772	NoProcessedEntries	Y*		Int(5)	In response to 35=i, R: Number of quotes that have been accepted from the corresponding inbound message (e.g., 0 = all quotes rejected).
9773	MMProtectionReset	N		Char(1)	This tag is sent and set to 'Y' on the first quote acknowledgment sent after Market Maker protection reset.
58	Text	N	**see table below	String(150)	Reason (error text) the message has been rejected.
371	RefTagID	N		Int(23)	Contains the tag 117-QuoteID value from Mass Quote Request when request is rejected by Quote Governor (i.e. entry limit exceeded).
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
296	NoQuoteSets	Y*		Int(3)	Number of sets containing rejected quotes (>0).
→302	QuoteSetID	Y*		String(3)	Tag 302-QuoteSetID containing invalid quotes in the corresponding Mass Quote message.

Quote Acknowledgement (tag 35-MessageType=b)					
Tag	FIX Name	Req	Valid Values	Format	Description
→304	TotQuoteEntries	Y*		Int(3)	Always identical to tag 295-NoQuoteEntries.
→295	NoQuoteEntries	Y*		Int(3)	Number of invalid quotes for this underlying contract (QuoteSet).
→→299	QuoteEntryID	Y*		String(10)	Uniquely identifies a quote.
→→55	Symbol	N		String(6)	Instrument group code.
→→107	SecurityDesc	N		String(20)	Instrument identifier. Future Example GEZ8 Option Example GEZ9 C9375
→→167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
→→48	SecurityID	N		Int(12)	Identifier of the instrument defined in tag →→107.
→→22	SecurityIDSource	N	8	Char (1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→→368	QuoteEntryRejectReason	Y*	***see table below	Int(4)	Reason (error code) quote has been rejected.
	Standard Trailer	Y			

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally Required (see description).

Quote Cancel Acknowledgment (tag 35-MsgType=b, tag-297-QuoteAckStatus=1,3,4,5)

This message type is sent in response to the following message types:

- Mass Quote Cancel Request (tag 35-MsgType=Z)

Quote Cancel Acknowledgement (tag 35-MsgType=b, tag-297-QuoteAck Status=1,3,4,5)					
Tag	Name	Req	Valid Values	Format	Description
Standard Header (tag 35-MsgType=b)					
297	QuoteAckStatus	Y	1 = Cancel per instrument accepted 3 = Cancel per instrument group accepted 4 = Cancel all accepted 5 = Rejected	Int(2)	The Quote Cancel Acknowledgment message will have one of three formats when received in response to a Quote Cancel message: <ul style="list-style-type: none"> • Positive acknowledgment with all cancels accepted – 1 tier/thin ack • Positive acknowledgment with some or all cancels rejected – 2 tiers/fat ack • Negative acknowledgment with all quotes rejected – 1 tier/thin ack Please refer to Quoting Functionality for a complete explanation of Quote Cancel Acknowledgement messaging.
117	QuoteID	Y*		String(10)	Identifier of the corresponding Quote Cancel message.
300	QuoteRejectReason	N	See list of tag 300 codes for the Mass Quote Acknowledgment (35=b) message	Int(2)	Contains reason (error code) the Quote Cancel message was rejected.
9774	CancelledSymbol	Y*		String(2)	Instrument group code being cancelled.
9772	NoProcessedEntries	Y*		Int(5)	Number of quotes successfully cancelled.
9775	UnsolicitedCancelType	N		Char(1)	Type of cancel (A-F) if initiated by CME Globex platform. A - Hard disconnect (cancel all) B - Client logout (cancel all) C - Eliminated All (CME Globex platform - initiated; all resting quotes cancelled) D - Eliminated Group (CME Globex platform - initiated) E - Expired – transition out of Continuous Trading state F - MM Protection
58	Text	N		String(150)	Reason (error text) for quote cancel reject.
1028	ManualOrderIndicator	Y*	Y=manual N=automated	Boolean(1)	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
304	TotQuoteEntries	N		Int(3)	Always identical to tag 295-NoQuoteEntries.
295	NoQuoteEntries	N		Int(3)	The number of quote cancels that follow in this message.
→299	QuoteEntryID	N		String(10)	This tag contains the QuoteEntryID of the quote that failed to be cancelled or 'CME' if the quote could not be found (e.g. attempt to cancel an invalid

Quote Cancel Acknowledgement (tag 35-MessageType=b, tag-297-QuoteAck Status=1,3,4,5)					
Tag	Name	Req	Valid Values	Format	Description
					contract).
→55	Symbol	N		String(6)	Instrument Group of the quote that failed to be cancelled.
→107	SecurityDesc	N		String(20)	Instrument identifier. Future Example GEZ8 Option Example GEZ9 C9375
→167	SecurityType	N	FUT = Future OPT = Option	String(3)	Indicates instrument is future or option.
→48	SecurityID	N		Int(12)	Identifier of the instrument defined in tag 107.
→22	SecurityIDSource	N	8	Char (1)	Identifies class or source of the tag 48-SecurityID value. 8=Exchange symbol.
→368	QuoteEntryRejectReason	Y*	***see table below	Int(4)	This tag contains the reason (error code) why the cancellation failed.
	Standard Trailer	Y			

****Tag 300-QuoteRejectReason and tag 58-Text: Table of Valid Values**

Rejection Code - tag 300	Text - tag 58
1	Unknown symbol (Security)
2	Exchange (Security) closed
3	Quote request exceeds limit
5	Unknown quote
6	Duplicate quote
7	Invalid bid/ask spread
8	Invalid price
9	Not authorized to quote security
20*	Too many rejects and cancel instrument group
98*	Market maker protection
99*	Missing account number; Other
Note: * = CME-defined	

*****Tag 368-QuoteEntryRejectReason: Table of Valid Values**

Rejection Code tag 368	Description
1	Unknown symbol (Security)
2	Exchange (Security) closed

Rejection Code tag 368	Description
3	Quote exceeds limit
5	Unknown quote
6	Duplicate quote
7	Invalid bid/ask spread
8	Invalid price
9	Not authorized to quote security
51*	Unknown symbol (Security) and cancel resting quote
52*	Exchange (Security) closed and cancel resting quote
53*	Quote exceeds limit and cancel resting quote
54*	Too late to enter and cancel resting quote
55*	Unknown quote and cancel resting quote
56*	Duplicate quote and cancel resting quote
57*	Invalid bid/ask spread and cancel resting quote
58*	Invalid price and cancel resting quote
59*	Not authorized to quote security and cancel resting quote
98*	Market maker protection
99*	Other
2137	Order price is outside daily limit
2179*	Order price is outside bands
Note: * = CME-defined	

******Tag 762-SecuritySubType: Table of Valid Values**

Options	Futures
3W – 3 way	SP – calendar spread
3C – 3 way straddle vs call	FX – FX calendar spread
3P – 3 way straddle vs put	RT – reduced tick calendar spread
BX – box	EQ – equity calendar spread
BO – butterfly	BF – butterfly
XT – xmas tree	CF – condor
CC – conditional curve	FS – strip
CO – condor	IS – intercommodity spread
DB – double	PK – pack
HO – horizontal	MP – month pack
HS – horizontal straddle	PB – pack butterfly
IC – iron condor	DF – double butterfly
12 – ratio 1x2	PS – pack spread
13 – ratio 1x3	C1 – crack 1:1
23 – ratio 2x3	FB – bundle
RR – risk reversal	BS – bundle spread
SS - straddle strip	IV – implied treasury intercommodity spread

Options	Futures
ST – straddle	EC – TAS calendar spread
SG – strangle	SI – commodities intercommodity spread
SR – strip	SD – bond index spread
VT – vertical	
JR – jelly roll	
IB – iron butterfly	
GT – guts	
GN – generic	
FO – covered outright option	

Note: for covered options spreads, the strategy type code will be preceded with CV. For example, a covered vertical will be “CV:VT”, a covered butterfly “CV:BO”.

****Tag 602-CFI: Table of Valid Values

Options

The following table contains valid option values for each byte of the six-character CFI string.

Byte	Name	Valid Values
1	Category	O = Option
2	Group	C = Call P = Put M = Other (Spread) X = Unknown
3	Scheme	A = American E = European X = Unknown
4	Underlying Asset	F = Futures
5	Delivery	F = Futures X = unknown
6	Terms	S = Standardized terms (expiration date, strike price, contract size)

Futures

The following table contains valid futures values for each byte of the six-character CFI string.

Byte	Name	Valid Values
1	Category	F = Futures
2	Group	F = Financial Futures C = Commodity Futures X = Unknown M = Other (Spread)

Byte	Name	Valid Values
3	Underlying Asset	I = Indices C = Currencies D = Interest Rate/Notional Debt Security A = Agriculture M = Other X = Unknown
4	Delivery	C = Cash P = Physical X = Unknown
5	Terms	S = Standardized terms (expiration date, strike price, contract size)
6	N/A	X = Unknown

Session Layer Validation Rejects

Note: for session layer validation rejects (i.e., tag presence and data integrity checks), no error code is sent; reject reason is contained in tag 58-Text only.

Session Layer Validation	Tag 58-Text
All Messages (header)	
Tag 8-BeginString	<ul style="list-style-type: none"> BeginString (8) tag is not present BeginString (8) tag has an incorrect value, should be FIX4.2
Tag 9-BodyLength	<ul style="list-style-type: none"> BodyLength (9) tag is not present BodyLength (9) tag has an incorrect value: should be ()
Tag 35-MsgType	<ul style="list-style-type: none"> Could not extract message type. UNKNOWN Message received. Message Type = ()
Tag 34-MsgSeqNum	In session logon message must have 34=1. Logout forced.
Tag 49-SenderCompID	<ul style="list-style-type: none"> "SenderCompID (49) tag is not present" "Invalid SenderCompID (49) tag. Logout forced." <p>FTI Received invalid fault tolerance indicator = () Logout forced. if LOGGED_OFF and if Msg Type is Logon (A) and FTI is (not U or N) or Null then</p> <ul style="list-style-type: none"> Invalid logon. Logout forced. Received initial logon message with Primary Indication = () + Expected U or N <p>This message comes from backup:</p> <ul style="list-style-type: none"> Received invalid fault tolerance indicator = (). Expected B <p>if logged off and MsgType is non logon msg then: Non logon message received while not logged on.</p>
Tag 50-SenderSubID	SenderSubID (50) tag is not present
Tag 52-SendingTime	<ul style="list-style-type: none"> SendingTime (52) tag is not present SendingTime (52) tag is not formatted properly ()
Tag 369-LastSeqNumProcessed	
Tag 56-TargetCompID	<ul style="list-style-type: none"> TargetCompID (56) tag is not present TargetCompID (56) tag has an incorrect value: () should be CME

Session Layer Validation	Tag 58-Text
Tag 57-TargetSubID	<ul style="list-style-type: none"> TargetSubId (57) tag is not present TargetSubId (57) tag has an incorrect value: (), should be G
Tag 142-SenderLocationID	SenderLocationId (142) tag is not present
Logon (tag 35-MessageType=A)	
If tag 43-PossDupFlag=Y (resend), then check: tag 122-OrigSendingTime	<ul style="list-style-type: none"> Cannot have an Original Sending Time field on an initial logon. Logout forced. In-session logon may not include OrigSendingTime field. Logout forced.
Tag 96-RawData	Invalid logon. Logout forced.
Tag 141-ResetSeqNumFlag	<ul style="list-style-type: none"> Cannot have Reset Sequence Number Flag=Y during initial logon. Logout forced. In session logon message must have 141=Y. Logout forced.
Tag 108-HeartBtInt	<ul style="list-style-type: none"> Error during logon. Heartbeat tag invalid. Error during logon. Heartbeat value invalid. Received: (), expected value in range 5-999
All messages EXCEPT: Cross Request (tag 35-MessageType=s), Quote Request(tag 35-MessageType=R)	
Tag 11-ClOrdID	<ul style="list-style-type: none"> CltOrdId (11) tag is not present Last 8 characters of tag CltOrdId (11) can not contain spaces only
Order Cancel (tag 35-MessageType 35=F), Cancel Replace (tag 35-MessageType 35=G)	
Tag 37-OrderID	OrderID (37) must be present on a Cancel Request
Resend Request (tag 35-MessageType=2)	
Tag 7 & Tag 16	<ul style="list-style-type: none"> Invalid BeginSeqNum. Integer required. /Invalid EndSeqNum. Integer required.) Error. Received new Resend Request while already processing a Resend Request. Invalid BeginSeqNum or EndSeqNum. Cannot be greater than last seq num sent. Invalid BeginSeqNum. Cannot be less than 1. Invalid EndSeqNum. Cannot be less than 0. Range of messages to resend is greater than maximum allowed () "BeginSeqNo is greater than EndSeqNo."

Business Layer Reject Codes

Note: For any error codes not contained in the following table, contact the GCC.

Error Code	Tag 58-Text
Error codes sent in response to New Order (tag 35-MsgType=D) and Cancel Replace (tag 35-MsgType=G) messages	
1003	Orders may not be entered while the market is closed
1003	Orders may not be entered while the market is paused
1007	FIX field missing or incorrect
1010	Required field missing
1011	FIX field incorrect
1012	Price must be greater than zero
1013	Invalid order qualifier
1014	The user is not authorized to trade
2013	Market price orders not supported by opposite limit
2019	Order's GTD Expire Date is before the current (or next, if not currently in a session) trading session end date
7000	Order rejected
2044	This order is not in the book
2045	This order is not in the book
2045	Order modify no such order on book
2046	Disclosed Quantity cannot be greater than total or remaining qty
2047	Order contract is unknown
2048	The order was submitted with a different SenderCompID than the requesting cancel
2049	The Order was submitted with a different ClOrderID than the CorrelationClOrderID of the requested Cancel
2050	The Order was submitted with a different ClOrderID than the OriginalClOrderID of the requesting Cancel
2051	The Order was submitted with a different side than the requesting Cancel
2052	The Order was submitted with a different group (tag 55) than the requesting cancel

Error Code	Tag 58-Text
2053	The Order was submitted with a different security type than the requesting cancel
2054	The Order was submitted with a different account than the requesting cancel
2055	The Order was submitted with a different quantity than the requesting Cancel
2056	The Order was submitted with a different TraderID than the requesting Cancel
2058	Stop price maxi-mini must be greater than or equal to trigger price
2059	Stop price maxi-mini must be smaller than or equal to trigger price
2060	Sell order stop price must be below last trade price
2061	Buy order stop price must be above last trade price
2100	The modify was submitted on a different product than the original order
2101	Attempt to modify an order currently taking part in an RFC process
2101	Attempt to modify an order with a different in-flight-fill mitigation status than first modification
2102	Attempt to modify an order with a different SenderCompID than the original order
2103	Attempt to modify an order with a different TraderID than the original order
2115	Order quantity is outside of the allowable range
2130	Order type not permitted while the market is in pre open
2137	Order price is outside the limits
2179	Order price is outside bands
2311	Order type not permitted for group
2500	Instrument has a request for cross in progress
2501	Order Quantity too low
7024	Order cannot be modified or cancelled while the market is in no cancel
7027	Order type not permitted while the market is reserved
7028	Order session date is in the past
Error codes sent in response to the New Order Cross (35=s) message	
2502	CrossType ineligible in Instrument
2503	RFQ for Cross is not allowed since contract is not RFQ for Cross eligible
3000	RFQ rejected, instrument/exchange not tradable

Error Code	Tag 58-Text
3001	RFQ rejected, instrument/exchange no known
Error codes sent in response to Security Definition request (tag 35-MessageType=c) message	
3002	Error creating contract
3010	Business Reject: Other
3011	Business Reject: Unknown ID
3012	Business Reject: Unknown SECURITY
3013	Business Reject: Unsupported Message Type
3014	Business Reject: Application Not Available
3015	Business Reject: Required Field Missing
3016	: Contract claims to be an spread but its missing one or more legs
4000	Engine did not respond to request
7001	FOK order unmatchable in market
7005	Order contract is unknown
7006	No partial match found for this FAK order
7008	The maximum quantity depth for any one price group max not exceed
7009	The contract for this order is past expiration date and may no longer be traded
7009	The contract for this order is has a future activation date and cannot yet be traded
7010	Invalid spread price
7011	The maximum amount of working orders for this contract has been exceeded
7012	Submission of this order would cause an overwrite of an existing order on book
7013	Order group does not match group of contract
7014	Order Security type does not match security type of contract
7015	Order modify has different side than existing order
7018	Order's contract is not GTC or GTD eligible
7020	No Trading Calendar found on or after Order's GTD Expire Date
7021	Tag ExpireDate (432) beyond instrument expiration
7022	Tag ExpireDate (432) beyond UDS COMBO earliest leg expiration
Error Codes Sent in Response to Mass Quote (35=i) message	

Error Code	Tag 58-Text
2600	MarketMaker protection has tripped
7101	Quote rejected: Unknown instrument
7102	Quote rejected: Exchange (Security) closed
7103	Quote rejected: Quote exceeds limit
7104	Quote rejected: Too late to enter
7105	Quote rejected: Unknown Quote
7106	Quote rejected: Duplicate Quote in same message
7107	Quote rejected: Invalid bid/ask spread
7108	Quote rejected: Invalid price
7109	Quote rejected: Not authorized to quote this instrument
7110	Quote rejected, resting cancelled: Too many rejects
7111	Quote rejected: Duplicate Quote, different ID
7112	Quote rejected, resting cancelled: Quote exceeds limit
7113	Quote rejected, resting cancelled: Duplicate Quote
7114	Quote rejected, resting cancelled: Invalid bid/ask spread
7115	Quote rejected, resting cancelled: Invalid price
7116	Quote rejected, resting cancelled: Not authorized to quote this instrument
7117	Quote rejected: Unspecified reason
7118	Quote rejected: Exchange (Security) is in pre open
7119	Quote rejected: Exchange (Security) is in no cancel
7120	Quote rejected: Exchange (Security) is reserved
9999	Technical error - Function not performed.

Revision History

Date	Version	Author	Revision Description
10/06/2003	3.0	TB	Updated the CME User Defined Tags Summary to include information on OrderQtyFlag (Tag 9768).
10/07/2003	3.0	TB	Updated the description of OrderQty (Tag 38) in the Confirmation/Acknowledgment Message.
10/14/2003	3.0	TB	Updated the Logon (MsgType = A) Message to include RawDataLength (Tag 95).
10/13/06	4.0	blf	Updated tag 31 & tag 32 in 35=8 Trade Cancel msg to indicate price and quantity of cancelled trade.
7/31/2009	5.0	ZC	<p>Updated tag 50-SenderSubID and tag 57-TargetSubID to reflect change from 32 bytes to 20 bytes</p> <p>Updated description for tag 11-CiOrdID</p> <p>Updated description for tag 41-OrigCiOrdID</p> <p>Updated description for tag 48-SecurityID</p> <p>Updated description for tag 11-CiOrdID to 32 bytes for order status report</p> <p>Added tag 1057-AggressorIndicator, tag 393-TotalNumSecurities, and tag 527-SecondaryExecID to Fill Notices</p> <p>Verified all tag descriptions for Leg Fill Notices.</p> <p>Added tag 78-NoAllocs and tag 79-AllocAccount</p> <p>Removed tag 109-ClientID from entire document</p> <p>Updated description for tag 107-SecurityDesc update text for "Option Example"</p> <p>Updated tag 150-ExecType for Order Elimination replacing 'H' with '4'</p> <p>Removed tag 9701-OmnibusAccount</p> <p>Updated description for tag 548-CrossID.</p> <p>Provided a definition for aggressor for tag 1057-AggressorIndicator</p> <p>Removed "UNDER DEVELOPMENT" from tag 442-MultiLegReportingType</p> <p>Removed value = 1 from fill execution</p> <p>Corrected tag 9768-OFMOVERRIDE on page 68.</p>
8/28/2009	5.1	ZC	<p>Removed "UNDER DEVELOPMENT" from tag 442-MultiLegReportingType</p> <p>Removed value = 1 from fill execution</p> <p>Corrected tag 9768-OFMOVERRIDE on page 68.</p>
3/22/2010	5.2	CR	Updated Execution Report: Order Status Request Acknowledgment message.
5/28/2010	6.0	AB	Created new cover. Updated messaging illustration to conform to CME Group standards. Modified or corrected tag requirements, valid values, format, and descriptions throughout document. Added standard headers and trailers. Added strategy table as appendix for Tag 762.
7/21/2010	6.1	AB	Modified formats, eliminated Rejection Code 4 from Tags 300 and 368. Inserted pages between large messages, corrected missing data formats. Noted that Float requires no length delimiter in the specification guidelines. Created Tag 31 and renamed Tag 32 for 35=8, 39=1,2. Changed Order Status Acknowledgement to 35=8, 150=I. Adjusted tag 9717 to String (20) with new descriptions.
8/30/2010	6.2	AB	Changed trade bust indicator to 39=H, 150=H. Change fill indicator to 39=1,2, 150=1,2. Adjusted Tag 39-OrdStatus to include 8=Rejected. Added volatility tags to Execution Report Trade Cancel. Adjusted tag 75 to LocalMktDate(8) format. Adjusted tag 375 valid value. Ensured Required flags for certain tags.
8/31/2010	6.3	AB	Showed the remaining "d" of Tag 369. Eliminated 10 and inserted 2179 for tag 368.
9/30/2010	6.4	AB/DT	<ul style="list-style-type: none"> Removed redundant Session Level Reject information. Added tag 371-RefTagID to Quote Acknowledgment (tag 35-MsgType=b) message. Added rejection code 2137 to "****Tag 368-QuoteEntryRejectReason: Table of Valid Values."
10/7/2010	6.5	CR	Tag 38-SecurityID is CME required (Y*) for all Execution Reports.
10/22/2010	6.6	DT	<ul style="list-style-type: none"> Updated tag 39-OrdStatus values in "Execution Report-Order Status Request Acknowledgment (tag 35-MsgType=8, tag 150-ExecType=I)." Updated description for tag 11-CiOrdID description in "Order Status Request (tag 35-MsgType=H)."
11/3/2010	6.7	DT	Reverted tag 142-SenderLocationID description to previous version for "Standard Header – Client System to CME Globex" under "Administration Message Formats."
11/8/2010	6.8	CR	Moved Heading Administration Message Formats Header below Standard Header. Updated tag 142-SenderLocationID descriptive text to: "Identifies the name or location of the device from which the order is being entered. The clearing member firm assigns this name or location to the device. A null value or '<space>' will be rejected."
1/12/2011	6.9	DT	<ul style="list-style-type: none"> Changed format of tag 102-CxlRejectReason for Order Cancel Reject (tag 35-MsgType=9) message to int(6). Changed format of tag 300-QuoteRejectReason for Quote Acknowledgment (tag 35-MsgType=b) message to int(6). Changed "Trade Bust" to "Trade Cancel" where necessary to reflect new GCC terminology.
1/28/2011	6.10	DT	<ul style="list-style-type: none"> Updated description and format of tag 623-LegRatioQty in Security Definition Request (tag 35-MsgType=c) message. Added tag 483-TransBkdTime to New Order Cross (tag 35-MsgType=s) message.

Date	Version	Author	Revision Description
2/9/2011	6.11	blf	<ul style="list-style-type: none"> Updated description for tag 9717 Order Elimination message <ul style="list-style-type: none"> Added tag 9717 Added tag 151 always = 0 Execution Report (35=8) <ul style="list-style-type: none"> Added tag 78 and 79 – returned on execution report if submitted on inbound message from client system Order Cancel Reject (35=9) <ul style="list-style-type: none"> Tags 55, 107, 48, 54, 207 are not required
2/24/2011	6.12	CR	Added Session Layer Validation Reject and Business Layer Reject Code sections.
3/4/2011	6.13	blf	Removed tag 110-MinQty description stating MinQty can only be used when tag 59=3.
3/15/2011	6.14	DT	Changed "Req" column to "Y" for tag 167-SecurityType in 35=D, F, G, H, R, s, and i messages.
3/29/2011	6.15	DT	<p>Changed the format of the following tags from Char(1) to String(20):</p> <ul style="list-style-type: none"> "Standard Header – Client System to CME Globex" <ul style="list-style-type: none"> 57-TargetSubID "Standard Header – CME Globex to Client System" <ul style="list-style-type: none"> 50-SenderSubID 57-TargetSubID
4/6/2011	6.16	CR	Added note for tag 210 MaxShow in the New Order (tag 35-MessageType=D) and Order Cancel/Replace Request (tag 35-MessageType=G) that this tag is no longer supported for CME Interest Rate Options.
4/11/2011	6.17	CR	Removed Note for tag 59-TimeInForce concerning priority change.
7/7/2011	6.18	DT	<p>Standard Header – Client System to CME Globex</p> <ul style="list-style-type: none"> Updated tag 142 description Added tags 1603, 1604, 1605 <p>Standard Header – CME Globex to Client System</p> <ul style="list-style-type: none"> Added tag 143 <p>Logon (35 = A): CME Globex to Client System</p> <ul style="list-style-type: none"> Added tags 1603, 1604, and 1605 <p>Security Definition (tag 35-MessageType=d)</p> <ul style="list-style-type: none"> Updated description of tag 323 <p>Tag 1028-ManualOrderIndicator</p> <ul style="list-style-type: none"> Added to all applicable messages
7/26/2011	6.19	DT	<p>Standard Header – Client System to CME Globex</p> <ul style="list-style-type: none"> Updated description of tags 1603, 1604, 1605
8/2/2011	6.20	blf	Updated reject rules for tag 38 on New Order (35=D) and Order Cancel Replace Request (35=G) messages
8/8/2011	6.21	Blf/DT	<p>Updated description for tag 59-TimeInForce and tag 110-MinQty for New Order (35=D) and Cancel/Replace (35=G) for FAK and FOK orders.</p> <p>Updated tag 37-OrderID format to Int(17).</p> <p>Updated tag 151-LeavesQty description for Execution Report – Fill Notice (tag 35-MessageType=8, tag 39-OrdStatus=1 or 2).</p>