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CME Globex Front-End Audit Trail Requirements

This section of the Client System Wiki provides the CME Globex Front-End Audit Trail Requirements which is supplement documentation for the Market Regulation Advisory Notice [RA1503-5](#).

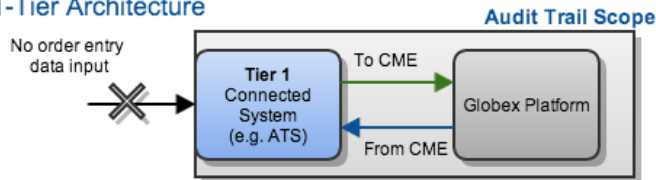
CME, CBOT, NYMEX, COMEX Rule 536.B.2. requires that the electronic audit trail associated with any system that accesses the CME Globex platform through the CME iLink[®] gateway contain a complete and accurate record of all activity through that connection, and account for every electronic communication by the order routing or front-end system from the time such order routing or front-end system receives or generates an electronic communication until it is communicated to CME Globex. Further, the Rule requires that clearing members guaranteeing a connection to CME Globex are responsible for maintain, or causing to be maintained, the electronic audit trail for a minimum of 5 years by the responsible party as set forth in the Rule.

Firms responsible for the order routing/front-end audit trail of a trading system that accesses CME Globex through the CME iLink gateway must have the ability to display data in the required format. Further, the connected entity must ensure that all trading functionality supported by the system is appropriately reflected in the audit trail. For the convenience of those responsible for such order routing or front-end systems, the Exchanges have updated the data definitions, required format, and validation rules applied through the certification process of the minimum acceptable audit trail elements that such systems must capture.

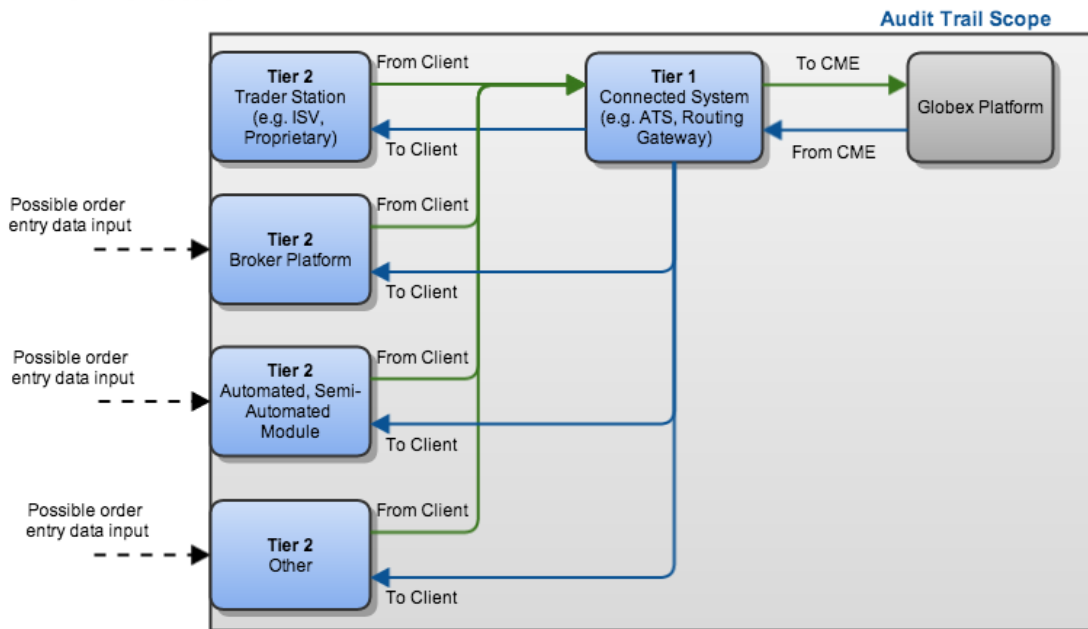
Front-End Audit Trail (FAT) Scope

Each front-end audit trail must account for every electronic communication by the order routing or front-end system from the time such order routing or front-end system receives or generates an electronic communication until it is communicated to CME Globex. The diagram below clarifies the scope of audit trail based on architecture type.

1-Tier Architecture



N-Tier Architecture



Minimum Acceptable Audit Trail Elements - Data Definitions and

Validation Rules

The order of the columns must be respected. Additional columns may be added at the end of the file for the internal use for the firm.

Position	Columns	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)
1	Sending Timestamps	<p>Description: Time at which the message leaves the Tier 1 component towards the Globex platform.</p> <p>The time stamp must be in UTC Timestamp format (YY YMMDD-HH:MM:SS.sss) and must have at least millisecond precision.</p>	<p>Description: Time at which the message/data leaves the Tier 1 component towards the Tier 2 component.</p> <p>The time stamp must be in UTC Timestamp format (YYYY MMDD-HH:MM:SS.sss) and must have at least millisecond precision.</p>
2	Receiving Timestamps	<p>Description: Time at which the message is received by the Tier 1 component from the Globex platform.</p> <p>The time stamp must be in UTC Timestamp format (YYYYMMDD-HH:MM:SS.sss) and must have at least millisecond precision.</p>	<p>Description: Time at which the message/data is received by the Tier 1 component from the Tier 2 component.</p> <p>The time stamp must be in UTC Timestamp format (YYYYMMDD-HH:MM:SS.sss) and must have at least millisecond precision.</p>
3	Message Direction	<p>Description: Explicit labeling of the direction of the captured message.</p> <p>"TO CME" : for messages leaving Tier 1 component towards the Globex platform "FROM CME" : for messages received by Tier 1 component from the Globex platform</p>	<p>Description: Explicit labeling of the direction of the captured message.</p> <p>"TO CLIENT" : for messages/data leaving the Tier 1 component towards the Tier 2 component. "FROM CLIENT" : for messages/data received by the Tier 1 component from the Tier 2 component.</p>
4	Operator ID	<p>Description: Identifier of the operator, who submitted the message or is responsible for its submission.</p>	<p>Description: Identifier of the operator, who submitted the message or is responsible for its submission.</p>
5	Self-Match Prevention ID	<p>Description: Identifier submitted on messages to prevent self-match on Globex trading engines.</p>	
6	Account Number	<p>Description: Trading account number.</p>	<p>Description: Trading account number.</p>
7	Session ID	<p>Description: Identifier of the iLink Order Entry session.</p>	
8	Executing Firm ID	<p>Description: Identifier of the Executing Trading Firm submitting the messages to Globex.</p>	
9	Manual Order Identifier	<p>Description: Identifies if the captured message was submitted manually or automatically.</p>	
10	Message Type	<p>Description: Identifies the type of the message captured.</p>	<p>Description: Identifies the type of the message captured.</p>
11	Customer Type Indicator	<p>Description: Customer Type Indicator.</p>	
12	Origin	<p>Description: Origin of the order (customer or Firm).</p>	
13	Globex Message ID	<p>Description: Execution Report identifier.</p>	
14	Message Link ID	<p>Description: Identifier linking message/data sent from the Tier 2 component to Tier 1 component to Globex and, from Globex to Tier 1 component to Tier 2 component. (This ID must be generated as part of the audit trail, it is not part of the data captured) This identifier may link 1:1, 1:N or N:1 messages. Typically, Parent order received on</p>	<p>Description: Identifier linking message/data sent from the Tier 2 component to Tier 1 component to Globex and, from Globex to Tier 1 component to Tier 2 component. (This ID must be generated as part of the audit trail, it is not part of the data captured) This identifier may link 1:1, 1:N or N:1 messages.</p>

15	Order Flow ID	Description: Identifier linking all inbound and outbound messages associated with a New Order Messages. (This ID must be generated as part of the audit trail, it is not part of the data captured). (This ID is not required for Mass Quote related messages.)	Description: Identifier linking all inbound and outbound messages associated with a New Order Messages. (This ID must be generated as part of the audit trail, it is not part of the data captured). (This ID is not required for Mass Quote related messages.)
16	Spread/Leg Link ID	Description: Identifier assigned by Globex to legs and spread fill notices and spread trade cancellation to link the messages together.	
17	Instrument Description	Description: Globex-assigned code to uniquely identify a futures or options contract.	Description: Code uniquely identifying futures or options contracts between Tier 1 and Tier 2 components.
18	Market Segment ID	Description: Globex-assigned code to uniquely identify the trading unit on which a future or options contract trades.	
19	Client Order ID	Description: Customer-generated code uniquely identifying an order, a cancel or cancel replace message.	Description: Customer-generated code uniquely identifying an order, a cancel or cancel replace message.
20	Globex Order ID	Description: Globex-assigned code uniquely identifying an order. This code does not change regardless of the changes applied to it.	
21	Buy/Sell Indicator	Description: Side of the order.	Description: Side of the order as defined between Tier 1 and Tier 2 component.
22	Quantity	Description: Quantity of the order.	Description: Quantity of the order as defined between Tier 1 and Tier 2 component.
23	Limit Price	Description: Limit price of the order.	Description: Limit price of the order as defined between Tier 1 and Tier 2 component.
24	Stop Price	Description: Stop (trigger) price of the order.	Description: Stop (trigger) price of the order as defined between Tier 1 and Tier 2 component.
25	Order Type	Description: Type of the order: limit, market with protection, market-limit, stop with protection or stop-limit.	Description: Type of the order as defined between Tier 1 and Tier 2 component.
26	Order Qualifier	Description: Qualifier of the order: day, gtc, gtd, fak	Description: Qualifier of the order as defined between Tier 1 and Tier 2 component.
27	IFM Flag	Description: Modification flag identifying if in-flight-mitigation functionality is activated or not.	Description: Modification flag identifying if in-flight-mitigation functionality is activated or not.
28	Display Quantity	Description: Display quantity of an order to be shown in the order book at any given time.	Description: Display quantity of an order to be shown in the order book at any given time.
29	Minimum Quantity	Description: Minimum quantity of an order to be executed.	Description: Minimum quantity of an order to be executed.
30	Country of Origin	Description: Location of the operator.	Description: Location of the operator.
31	Fill Price	Description: Price at which the order has been executed.	Description: Price at which the order has been executed.
32	Fill Quantity	Description: Quantity at which the order has been executed.	Description: Quantity at which the order has been executed.
33	Cumulative Quantity	Description: Cumulated fill quantity for the order.	Description: Cumulated fill quantity for the order.
34	Remaining Quantity	Description: Remaining open quantity on the order book for the order.	Description: Remaining open quantity on the order book for the order.
35	Aggressor Flag	Description: Flag indicating whether the order was the aggressor in the match.	Description: Flag indicating whether the order was the aggressor in the match.
36	Source of Cancellation	Description: Globex-generated code identifying the source of a cancel when triggered by CME Group.	
37	Reject Reason	Description: Code or text identifying the reason why an order was rejected.	Description: Code or text identifying the reason why an order was rejected.

38	Processed Quotes	Description: Number of quote successfully acknowledged or cancelled.	
39	Cross ID	Description: Customer-generated code uniquely identifying an order Cross (RFC).	
40	Quote Request ID	Description: Customer-generated code uniquely identifying a Request for Quote (RFQ).	
41	Message Quote ID	Description: Customer-generated code uniquely identifying a Mass Quote message.	
42	Quote Entry ID	Description: Customer-generated code uniquely identifying a Quote in a Mass Quote message.	
43	Bid Price	Description: Bid price of quote.	Description: Bid price of quote.
44	Bid Size	Description: Bid quantity of quote.	Description: Bid quantity of quote.
45	Offer Price	Description: Offer price of quote.	Description: Offer price of quote.
46	Offer Size	Description: Offer quantity of quote.	Description: Offer quantity of quote.
Additional columns implemented for trading system needs. Ignored by CME Market Regulation			

New Order and RFC - Audit Trail Requirements

Each side of a Cross order must be submitted as a separate entry following New Order specifications with the same Cross ID, Message Link ID and Order Flow ID populated for both entries.

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	Presence: Mandatory for all architecture Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		52 - SendingTime
2	Receiving Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds	60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "TO CME"	Presence: Mandatory for 2-tier architectures Format: String Value: "FROM CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	50 - SenderSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID
6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory Format: String	1 - Account

7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		49 - SenderCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		49 - SenderCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: 'D' for orders or 's' for RFC	Presence: Mandatory Format: String	35 - MsgType
11	Customer Type Indicator	Presence: Mandatory Format: Integer Value: 1, 2, 3 or 4		9702 - CTICode
12	Origin	Presence: Mandatory Format: Integer Value: 0 or 1		204-CustomerOrFirm
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "TO CME"	N/A - This identifier exist only in the audit trail.
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail.
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
19	Client Order ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Client Order Id from customer-generated messages in the file		11 - ClOrdID
21	Buy/Sell Indicator	Presence: Mandatory Format: Integer Value: 1 or 2	Presence: Mandatory Format: String	54 - Side
22	Quantity	Presence: Mandatory Format: Integer	Presence: Mandatory Format: Integer	38 - Quantity

23	Limit Price	Presence: Mandatory if <TO CME> Order Type: 2 or 4, Format: Integer / Decimal Number	Presence: Mandatory if <TO CME> Order Type: 2 or 4 Format: Integer / Decimal Number	44 - Price
24	Stop Price	Presence: Mandatory if <TO CME> Order Type: 3 or 4, Format: Integer / Decimal Number	Presence: Mandatory if <TO CME> Order Type: 3 or 4 Format: Integer / Decimal Number	99 - StopPx
25	Order Type	Presence: Mandatory Format: String Value: 1, 2, 3, 4 or K	Presence: Mandatory Format: String	40 - OrderType
26	Order Qualifier	Presence: Mandatory Format: Integer Value: 0, 1, 3 or 6	Presence: Mandatory Format: String	59 - TimeInForce
28	Display Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	210 - MaxShow
29	Minimum Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	110 - MinQty
30	Country of Origin	Presence: Mandatory Format: String Value: Must follow ISO standard	Presence: Mandatory Format: String	142 - SenderLocationID
39	Cross ID	Presence: Mandatory if present in captured message Format: String Value: Must only contain number and letters Must not be used for any other Cross ID from customer-generated messages in the file		548 - Cross ID

Order Cancel Request- Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	Presence: Mandatory for all architecture Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		52 - SendingTime

2	Receiving Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds</p>	60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CME"</p>	<p>Presence: Mandatory for 2-Tier architectures</p> <p>Format: String</p> <p>Value: "FROM CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	50 - SenderSubID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		49 - SenderCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		49 - SenderCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'F'</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "TO CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail
17	Instrument Description	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc

18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		57 - TargetSubID
19	Client Order ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		41 - OrigClOrdID
20	Globex Order ID	<p>Presence: Mandatory</p> <p>Format: String</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	54 - Side
30	Country of Origin	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow ISO standard</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	142 - SenderLocationID

Order Modification - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CME (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	<p>Presence: Mandatory for all architecture</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		52 - SendingTime
2	Receiving Timestamps		<p>Presence: Mandatory for all architecture</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CLIENT"</p>	57 - TargetSubID

4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters:</p> <p><SINGLE QUOTE>, <DOUBLE QUOTE>, <PIPE></p> <p><SPACE>, <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	50 - SenderSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		49 - SenderCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		49 - SenderCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'G'</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
11	Customer Type Indicator	<p>Presence: Mandatory</p> <p>Format: Integer and Value: 1, 2, 3 or 4</p>		9702 - CTICode
12	Origin	<p>Presence: Mandatory</p> <p>Format: Integer and Value: 0 or 1</p>		204-CustomerOrFirm
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "TO CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail
17	Instrument Description	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		57 - TargetSubID

19	Client Order ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		11 - ClOrdID
20	Globex Order ID	<p>Presence: Mandatory</p> <p>Format: Integer</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	54 - Side
22	Quantity	<p>Presence: Mandatory</p> <p>Format: Integer</p>	<p>Presence: Mandatory</p> <p>Format: Integer</p>	38 - Quantity
23	Limit Price	<p>Presence: Mandatory if <TO CME> Order Type: 2 or 4,</p> <p>Format: Integer / Decimal Number</p>	<p>Presence: Mandatory if <TO CME> Order Type: 2 or 4</p> <p>Format: Integer / Decimal Number</p>	44 - Price
24	Stop Price	<p>Presence: Mandatory if <TO CME>Order Type: 3 or 4,</p> <p>Format: Integer / Decimal Number</p>	<p>Presence: Mandatory if <TO CME> Order Type: 3 or 4</p> <p>Format: Integer / Decimal Number</p>	99 - StopPx
25	Order Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 1, 2, 3, 4 or K</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	40 - OrderType
26	Order Qualifier	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 0, 1, 3 or 6</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	59 - TimeInForce
27	IFM Flag	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	Tag 9768 - OFMOverride
28	Display Quantity	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	210 - MaxShow
29	Minimum Quantity	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	110 - MinQty
30	Country of Origin	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow ISO standard</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	142 - SenderLocationID

Execution Report - Acknowledgement - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory for 2-tier architectures Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory if present in captured message Format: String	57 - TargetSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID
6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory if present in captured message Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "8/0"	Presence: Mandatory Format: String	35 - MsgType / 39 - OrdStatus
13	Globex Message ID	Presence: Mandatory Format: String		17 - ExecID

14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "FROM CME"</p>	<p>N/A - This identifier exist only</p> <p>in the audit trail</p>
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>N/A - This identifier exist only</p> <p>in the audit trail</p>
17	Instrument Description	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		50 - SenderSubID
19	Client Order ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		11 - ClOrdID
20	Globex Order ID	<p>Presence: Mandatory</p> <p>Format: String</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	54 - Side
22	Quantity	<p>Presence: Mandatory</p> <p>Format: Integer</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>	38 - Quantity
23	Limit Price	<p>Presence: Mandatory if <FROM CME> Order Type: 2 or 4,</p> <p>Format: Integer / Decimal Number</p>	<p>Presence: Mandatory if present in captured message.</p> <p>For Order Type: 2 or 4 from the Tier 1 interactions with Globex</p> <p>Format: Integer / Decimal Number</p>	44 - Price
24	Stop Price	<p>Presence: Mandatory if <FROM CME> Order Type: 3 or 4,</p> <p>Format: Integer / Decimal Number</p>	<p>Presence: Mandatory if present in captured message.</p> <p>For Order Type: 3 or 4 from the Tier 1 interactions with Globex</p> <p>Format: Integer / Decimal Number</p>	99 - StopPx
25	Order Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 1, 2, 3, 4 or K</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	40 - OrderType
26	Order Qualifier	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 0, 1, 3 or 6</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	59 - TimeInForce

28	Display Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	210 - MaxShow
29	Minimum Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	Presence: Mandatory if present in captured message Format: Integer Value: Must be a number between 1 and Order Quantity	110 - MinQty
39	Cross ID	Presence: Mandatory if present in captured message Format: String Value: Must only contain number and letters Must not be used for any other Cross ID from customer-generated messages in the file.		548 - CrossID

Execution Report - Fill Notice - Audit Trail Requirements

Audit Trail must capture both Spread Summary and individual Leg Execution Reports - Fill Notices.

For Synthetic spreads, only information related to CME instruments can be included.

Position	Field Name	Tier 1 (GW) Requirement - Value Sample	Tier 2 (Client) Requirement - Value Sample	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	57 - TargetSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID

6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "8/1" for Partial Fill or "8/2" for Complete Fill	Presence: Mandatory Format: String	35 - MsgType
13	Globex Message ID	Presence: Mandatory Format: String Values: Last 9 characters must follow format "TN" + 7 digits		17 - ExecID
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail
16	Spread/Leg Link ID	Presence: Mandatory for Spread and Leg Fill Notices Format: String		527 - SecondaryExecID
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		50 - SenderSubID
19	Client Order ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Client Order Id from customer-generated messages in the fill		11 - ClOrdID
20	Globex Order ID	Presence: Mandatory Format: String		37 - OrderID

21	Buy/Sell Indicator	Presence: Mandatory Format: Integer Value: 1 or 2	Presence: Mandatory Format: String	54 - Side
31	Fill Price	Presence: Mandatory Format: Integer / Decimal Number	Presence: Mandatory Format: Integer / Decimal Number	31 - LastPx
32	Fill Quantity	Presence: Mandatory Format: Integer	Presence: Mandatory Format: Integer	32 - LastQty
33	Cumulative Quantity	Presence: Mandatory Format: Integer	Presence: Mandatory if present in captured message Format: Integer	14 - CumQty
34	Remaining Quantity	Presence: Mandatory Format: Integer	Presence: Mandatory if present in captured message Format: Integer	151 - LeavesQty
35	Aggressor Flag	Presence: Mandatory Format: String Values: 'Y' or 'N'		1057 - AggressorIndicator
39	Cross ID	Presence: Mandatory if present in captured message Format: String Value: Must only contain number and letters Must not be used for any other Cross ID from customer-generated messages in the file.		548 - CrossID

Execution Report - Cancel Confirmation - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID

4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	57 - TargetSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "8/4"</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
13	Globex Message ID	<p>Presence: Mandatory</p> <p>Format: String</p>		17 - ExecID
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "TO CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail
17	Instrument Description	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		50 - SenderSubID

19	Client Order ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		11 - ClOrdID
20	Globex Order ID	<p>Presence: Mandatory</p> <p>Format: String</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	54 - Side
36	Source of Cancellation	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer and Value: 8, 100, 103, 104, 105 or 106</p>		378 - ExecRestatementReason
39	Cross ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Cross ID from customer-generated messages in the file.</p>		548 - CrossID

Execution Report - Modification Confirmation - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	52 - SendingTime
2	Receiving Timestamps	<p>Presence: Mandatory for all architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CLIENT"</p>	57 - TargetSubID

4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	57 - TargetSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		56 - TargetCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		56 - TargetCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "8/5"</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
13	Globex Message ID	<p>Presence: Mandatory</p> <p>Format: String</p>		17 - ExecID
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "TO CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail
17	Instrument Description	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		50 - SenderSubID

19	Client Order ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		11 - ClOrdID
20	Globex Order ID	<p>Presence: Mandatory</p> <p>Format: String</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	54 - Side
22	Quantity	<p>Presence: Mandatory</p> <p>Format: Integer</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>	38 - Quantity
23	Limit Price	<p>Presence: Mandatory if Order Type: 2 or 4,</p> <p>Format: Integer / Decimal Number</p>	<p>Presence: Mandatory if Order Type: 2 or 4 from the Tier 1 interactions with Globex</p> <p>Format: Integer / Decimal Number</p>	44 - Price
24	Stop Price	<p>Presence: Mandatory if Order Type: 3 or 4,</p> <p>Format: Integer / Decimal Number</p>	<p>Presence: Mandatory if Order Type: 3 or 4 from the Tier 1 interactions with Globex</p> <p>Format: Integer / Decimal Number</p>	99 - StopPx
25	Order Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 1, 2, 3, 4 or K</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	40 - OrderType
26	Order Qualifier	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 0, 1, 3 or 6</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	59 - TimeInForce
28	Display Quantity	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	210 - MaxShow
29	Minimum Quantity	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: Must be a number between 1 and Order Quantity</p>	110 - MinQty
39	Cross ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Cross ID from customer-generated messages in the file.</p>		548 - CrossID

Execution Report - Trade Cancel Confirmation - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String	Presence: Mandatory Format: String	57 - TargetSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID
6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "8/H"	Presence: Mandatory Format: String	35 - MsgType
13	Globex Message ID	Presence: Mandatory Format: String		17 - ExecID
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail

15	Spread/Leg Link ID	Presence: Mandatory Format: String Value: Identifier for spread leg trade cancellation, "NA" for outright.		527 - SecondaryExecID
16	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
17	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		50 - SenderSubID
18	Client Order ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Client Order Id from customer-generated messages in the file		11 - ClOrdID
19	Globex Order ID	Presence: Mandatory Format: String		37 - OrderID
20	Buy/Sell Indicator	Presence: Mandatory Format: Integer Value: 1 or 2	Presence: Mandatory if present in captured message Format: String	54 - Side
30	Fill Price	Presence: Mandatory Format: Integer / Decimal Number	Presence: Mandatory if present in captured message Format: Integer / Decimal Number	31 - LastPx
31	Fill Quantity	Presence: Mandatory Format: Integer	Presence: Mandatory if present in captured message Format: Integer	32 - LastQty

Execution Report - Elimination Notice - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID

4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	57 - TargetSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "8/C"</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
13	Globex Message ID	<p>Presence: Mandatory</p> <p>Format: String</p>		17 - ExecID
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "FROM CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail
17	Instrument Description	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		50 - SenderSubID

19	Client Order ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		11 - ClOrdID
20	Globex Order ID	<p>Presence: Mandatory</p> <p>Format: String</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	54 - Side
33	Cumulative Quantity	<p>Presence: Mandatory</p> <p>Format: Integer</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>	14 - CumQty
34	Remaining Quantity	<p>Presence: Mandatory</p> <p>Format: Integer</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>	151 - LeavesQty

Execution Report - Reject - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	52 - SendingTime
2	Receiving Timestamps	<p>Presence: Mandatory for all architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters:</p> <p><SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE></p> <p><STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	57 - TargetSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account

7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "8/8"	Presence: Mandatory Format: String	35 - MsgType
13	Globex Message ID	Presence: Mandatory Format: String		17 - ExecID
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		50 - SenderSubID
19	Client Order ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Client Order Id from customer-generated messages in the file		11 - ClOrdID
20	Globex Order ID	Presence: Mandatory Format: String		37 - OrderID
21	Buy/Sell Indicator	Presence: Mandatory Format: Integer Value: 1 or 2	Presence: Mandatory if present in captured message Format: String	54 - Side
37	Reject Reason	Presence: Mandatory Format: String	Presence: Mandatory Format: String	103 - OrdRejReason, 58 - Text

Session-Level Reject - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	52 - SendingTime
2	Receiving Timestamps	<p>Presence: Mandatory for all architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	57 - TargetSubID
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: '3'</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "FROM CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail

18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		50 - SenderSubID
37	Reject Reason	Presence: Mandatory Format: String	Presence: Mandatory if present in captured message Format: String	45 - RefSeqNum, 372 - RefMsgType

Business-Level Reject - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	57 - TargetSubID
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: 'j'	Presence: Mandatory Format: String	35 - MsgType

14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "FROM CME"</p>	N/A - This identifier exist only in the audit trail
15	Order Flow ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique per order within the audit trail file</p>	N/A - This identifier exist only in the audit trail
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		50 - SenderSubID
37	Reject Reason	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	45 - RefSeqNum, 372 - RefMsgType

Cancel / Cancel-Replace Reject - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	52 - SendingTime
2	Receiving Timestamps	<p>Presence: Mandatory for all architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	57 - TargetSubID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		56 - TargetCompID

8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "9/1" for Cancel Reject or "9/2" for Cancel/Replace Reject	Presence: Mandatory Format: String	35 - MsgType/434 - CancelRejResponseTo
13	Globex Message ID	Presence: Mandatory Format: String		17 - ExecID
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		50 - SenderSubID
19	Client Order ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Client Order Id from customer-generated messages in the file		11 - ClOrdID
20	Globex Order ID	Presence: Mandatory Format: String		37 - OrderID
37	Reject Reason	Presence: Mandatory Format: String	Presence: Mandatory if present in captured message Format: String	102 - CxlRejReason, 58 - Text

Mass Quote - Audit Trail Requirements

The Mass Quote message submitted to the Globex platform must be decomposed into its quote entries. The Audit Trail must include one line item per quote entry.

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	<p>Presence: Mandatory for all architecture</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		52 - SendingTime
2	Receiving Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds</p>	60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	50 - SenderSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		49 - SenderCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		49 - SenderCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'i'</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
11	Customer Type Indicator	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 1, 2, 3 or 4</p>		9702 - CTICode
12	Origin	<p>Presence: Mandatory</p> <p>Format: Integer</p> <p>Value: 0 or 1</p>		204-CustomerOrFirm

14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "TO CME"	N/A - This identifier exist only in the audit trail
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
30	Country of Origin	Presence: Mandatory Format: String Value: Must follow ISO standard	Presence: Mandatory Format: String	142 - SenderLocationID
40	Quote Request ID	Presence: Mandatory if present in captured message Format: String Value: Must only contain number and letters		131 - QuoteReqID
41	Message Quote ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Mass Quote ID from customer-generated messages in the file		117 - QuoteID
42	Quote Entry ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other instrument code in the file.		299 - QuoteEntryID
43	Bid Price	Format: Integer or Decimal Number	Format: Integer or Decimal Number	132 - BidPx
44	Bid Quantity	Format: Integer	Format: Integer	133 - BidSize
45	Offer Price	Format: Integer or Decimal Number	Format: Integer or Decimal Number	134 - OfferPx
46	Offer Quantity	Format: Integer	Format: Integer	135 - OfferSize

The

Mass Quote Acknowledgement - Accept and Partial Accept - Audit Trail Requirements

The Mass Quote Acknowledgement - Partial Accept message submitted by the Globex platform must be decomposed into its rejected quote entries. The Audit Trail must include one line item per rejected quote entry.

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
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1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	57 - TargetSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID
6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "b/0"	Presence: Mandatory Format: String	35 - MsgType / 297 - QuoteAckStatus
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID

37	Reject Reason	Presence: Must be indicated for each rejected quote entry. Format: String	Presence: Mandatory if present in captured message Format: String	368 - QuoteEntryRejectReason
38	Processed Quotes	Presence: Mandatory Format: Integer		9772 - NoProcessedEntries
41	Message Quote ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Mass Quote ID from customer-generated messages in the file		117 - QuoteID
42	Quote Entry ID	Presence: Mandatory if present in the captured message. Format: String Value: Must only contain number and letters Must not be used for any other instrument code in the file.		299 - QuoteEntryID

Mass Quote - Reject - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	57 - TargetSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID

6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "b/5"	Presence: Mandatory Format: String	35 - MsgType / 297 - QuoteAckStatus
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
37	Reject Reason	Presence: Mandatory Format: String	Presence: Mandatory Format: String	300 - QuoteRejectReason
38	Processed Quotes	Presence: Mandatory Format: Integer		9772 - NoProcessedEntries
41	Message Quote ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Mass Quote ID from customer-generated messages in the file		117 - QuoteID

Mass Quote Cancel - Audit Trail Requirements

The Mass Quote message submitted to the Globex platform must be decomposed into its quote entries. The Audit Trail must include one line item per quote entry.

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	Presence: Mandatory for all architecture Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		52 - SendingTime

2	Receiving Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds</p>	60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	50 - SenderSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		49 - SenderCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		49 - SenderCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator
10	Message Type	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "Z/1" for Cancel per instrument "Z/3" for Cancel per instrument group "Z/4" for Cancel all quotes</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	35 - MsgType
14	Message Link ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must be unique within the audit trail file</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Must have same value as at least one entry with message direction "TO CME"</p>	N/A - This identifier exist only in the audit trail.
17	Instrument Description	<p>Presence: Mandatory for Message type Z/1 and Z/3.</p> <p>Format: String</p> <p>For message type Z/1: Value must follow CME Group instrument code nomenclature.</p> <p>For message type Z/3: Value must be 2- or 3-character long.(instrument group)</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	107 - SecurityDesc

18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		57 - TargetSubID
41	Message Quote ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Mass Quote ID from customer-generated messages in the file</p>		117 - QuoteID

Mass Quote Cancel Acknowledgement - Accept and Partial Accept - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	52 - SendingTime
2	Receiving Timestamps	<p>Presence: Mandatory for all architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	57 - TargetSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		56 - TargetCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		56 - TargetCompID

9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "b/1" - Cancel per instrument accepted "b/3" - Cancel per instrument group accepted "b/4" - Cancel all accepted "b/A" - Cancel Hard Disconnect accepted "b/B" - Cancel Client Logout accepted "b/C" - Cancel GCC Eliminated All accepted "b/D" - Cancel GCC Eliminated Group accepted "b/E" - Expired accepted "b/F" - Cancel per Market Maker Protection accepted "b/H" - Cancel due to Self-Trade Prevention accepted	Presence: Mandatory Format: String	35 - MsgType / 297 - QuoteAckStatus
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
17	Instrument Description	Presence: Mandatory Format: String Value: must be 2- or 3-character long (instrument group)		107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
37	Reject Reason	Presence: Mandatory if present in the captured message. Format: String	Presence: Mandatory if present in the captured message. Format: String	368 - QuoteEntryRejectReason
38	Processed Quotes	Presence: Mandatory Format: Integer		9772 - NoProcessedEntries
41	Message Quote ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Mass Quote ID from customer-generated messages in the file		117 - QuoteID

42	Quote Entry ID	<p>Presence: Mandatory if present in the captured message.</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other instrument code in the file.</p>		299 - QuoteEntryID
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Mass Quote Cancel - Reject - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>	52 - SendingTime
2	Receiving Timestamps	<p>Presence: Mandatory for all architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "FROM CME"</p>	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	57 - TargetSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		56 - TargetCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		56 - TargetCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator

10	Message Type	Presence: Mandatory Format: String Value: "b/5"	Presence: Mandatory Format: String	35 - MsgType / 297 - QuoteAckStatus
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
37	Reject Reason	Presence: Mandatory Format: String	Presence: Mandatory Format: String	300 - QuoteRejectReason
38	Processed Quotes	Presence: Mandatory Format: Integer		9772 - NoProcessedEntries
41	Message Quote ID	Presence: Mandatory Format: String Value: Must only contain number and letters Must not be used for any other Mass Quote ID from customer-generated messages in the file		117 - QuoteID

Request For Quote (RFQ) - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Tier 2 component)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	Presence: Mandatory for all architecture Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		52 - SendingTime
2	Receiving Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds	60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "TO CME"	Presence: Mandatory for 2-tier architectures Format: String Value: "FROM CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	50 - SenderSubID

5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID
6	Account Number	Presence: Mandatory Format: String	Presence: Mandatory Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		49 - SenderCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		49 - SenderCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: 'R'	Presence: Mandatory Format: String	35 - MsgType
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "TO CME"	N/A - This identifier exist only in the audit trail
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
21	Buy/Sell Indicator	Presence: Mandatory if in the captured message If present in the message, Format: Integer Value: 1 (Buy), 2 (Sell) or 8 (Start of the Cross Order Process)	Presence: Mandatory if present in the captured message Format: String	54 - Side
30	Country of Origin	Presence: Mandatory Format: String Value: Must follow ISO standard	Presence: Mandatory Format: String	142 - SenderLocationID

Quote Acknowledgement (RFQ) - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
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1	Sending Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds	52 - SendingTime
2	Receiving Timestamps	Presence: Mandatory for all architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "FROM CME"	Presence: Mandatory Format: String Value: "TO CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	57 - TargetSubID
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		56 - TargetCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "b/0" or "b/5"	Presence: Mandatory Format: String	35 - MsgType / 297 - QuoteAckStatus
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "FROM CME"	N/A - This identifier exist only in the audit trail
17	Instrument Description	Presence: Mandatory Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc
18	Market Segment	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		50 - SenderSubID
37	Reject Reason	Presence: Mandatory if present in the captured message. Format: String	Presence: Mandatory if present in the captured message. Format: String	300 - QuoteRejectReason

40	Quote Request ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p>		131 - QuoteReqID
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Order Mass Action Request - Audit Trail Requirements

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
1	Sending Timestamps	<p>Presence: Mandatory for all architecture</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds</p>		52 - SendingTime
2	Receiving Timestamps		<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: UTC Timestamp</p> <p>Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds</p>	60 - Transact Time
3	Message Direction	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: "TO CME"</p>	<p>Presence: Mandatory for 2-tier architectures</p> <p>Format: String</p> <p>Value: "FROM CLIENT"</p>	57 - TargetSubID
4	Operator ID	<p>Presence: Mandatory</p> <p>Format: String with a maximum length of 18 bytes.</p> <p>Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON></p>	<p>Presence: Mandatory</p> <p>Format: String</p>	50 - SenderSubID
5	Self-Match Prevention ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		7928 - SelfMatchPreventionID
6	Account Number	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	<p>Presence: Mandatory</p> <p>Format: String</p>	1 - Account
7	Session ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters</p>		49 - SenderCompID
8	Execution Firm ID	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Exactly 3 Characters.</p>		49 - SenderCompID
9	Manual Order Identifier	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: 'Y' or 'N'</p>		1028 - ManualOrderIndicator

10	Message Type	Presence: Mandatory Format: String Value: 'CA'	Presence: Mandatory Format: String	35 - MsgType
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "TO CME"	N/A - This identifier exist only in the audit trail.
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail.
17	Instrument Description	Presence: Mandatory if present in captured message Format: String Value: Must follow CME Group instrument code nomenclature.	Presence: Mandatory Format: String	107 - SecurityDesc or tag 55 - Symbol
18	Market Segment ID	Presence: Mandatory if present in captured message Format: String Value: Must be the Market Segment ID corresponding to the Instrument		57 - TargetSubID
21	Buy/Sell Indicator	Presence: Mandatory if present in captured message Format: Integer Value: 1 or 2	Presence: Mandatory Format: String	54 - Side
25	Order Type	Presence: Mandatory if present in captured message Format: String Value: 1, 2, 3, 4 or K	Presence: Mandatory Format: String	40 - OrderType
26	Order Qualifier	Presence: Mandatory if present in captured message Format: Integer Value: 0, 1, 3 or 6	Presence: Mandatory Format: String	59 - TimeInForce
30	Country of Origin	Presence: Mandatory Format: String Value: Must follow ISO standard	Presence: Mandatory Format: String	142 - SenderLocationID

Order Mass Action Report - Audit Trail Requirements

The Order Mass Action Report message submitted by the Globex platform must be decomposed into its confirmed cancelled orders. The Audit Trail must include one line item per cancelled order.

Position	Field Name	TO/FROM CME (Tier 1 component interactions with Globex)	TO/FROM CLIENT (Tier 1 component interactions with Tier 2 component)	Associated iLink Tag
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1	Sending Timestamps	Presence: Mandatory for all architecture Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated at least at the milliseconds		52 - SendingTime
2	Receiving Timestamps		Presence: Mandatory for 2-tier architectures Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sssxxx populated at least at the milliseconds	60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "TO CME"	Presence: Mandatory for 2-tier architectures Format: String Value: "FROM CLIENT"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must not contain the following special characters: <SINGLE QUOTE>, <DOUBLE QUOTE>, <SPACE>, <PIPE> <STAR>, <COMMA>, <SEMICOLON>	Presence: Mandatory Format: String	50 - SenderSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String		7928 - SelfMatchPreventionID
6	Account Number	Presence: Mandatory if present in captured message Format: String	Presence: Mandatory if present in captured message Format: String	1 - Account
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters		49 - SenderCompID
8	Execution Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters.		49 - SenderCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'		1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: 'BZ'	Presence: Mandatory Format: String	35 - MsgType
14	Message Link ID	Presence: Mandatory Format: String Value: Must be unique within the audit trail file	Presence: Mandatory Format: String Must have same value as at least one entry with message direction "TO CME"	N/A - This identifier exist only in the audit trail.
15	Order Flow ID	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	Presence: Mandatory Format: String Value: Must be unique per order within the audit trail file	N/A - This identifier exist only in the audit trail.

17	Instrument Description	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must follow CME Group instrument code nomenclature.</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	107 - SecurityDesc or tag 55 - Symbol
18	Market Segment ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must be the Market Segment ID corresponding to the Instrument</p>		57 - TargetSubID
19	Client Order ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: Must only contain number and letters</p> <p>Must not be used for any other Client Order Id from customer-generated messages in the file</p>		11 - ClOrdID
20	Globex Order ID	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>		37 - OrderID
21	Buy/Sell Indicator	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: 1 or 2</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	54 - Side
22	Quantity	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p>	38 - Quantity
25	Order Type	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p> <p>Value: 1, 2, 3, 4 or K</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	40 - OrderType
26	Order Qualifier	<p>Presence: Mandatory if present in captured message</p> <p>Format: Integer</p> <p>Value: 0, 1, 3 or 6</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	59 - TimeInForce
30	Country of Origin	<p>Presence: Mandatory</p> <p>Format: String</p> <p>Value: Must follow ISO standard</p>	<p>Presence: Mandatory if present in captured message</p> <p>Format: String</p>	142 - SenderLocationID