

Cross - Supported iLink Functionality

Cross functionality supports other iLink functions as follows.

RFC - Order Cancel

- An RFC Order Cancel is not allowed in the **Pre-Cross** state; an RFC Order Cancel is allowed during **Cross state only**.
- An [Order Cancel Request](#) message submitted for either side of the RFC order during the Cross instrument state cancels the entire RFC order. It is not possible to cancel only one side of the RFC during the Cross instrument state.
- Two [Execution Reports - Order Cancellation Notices](#) (tag 35-MsgType=8, tag 39-OrdStatus=4) messages will be returned, one for each side.
- One [Order Cancel and Order Cancel-Replace Reject](#) message will be sent for an RFC order Cancel rejection.
- An RFC order side can only be canceled after the RFC process has completed and the instrument state has returned to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).
- If the market state changes to Pause or Close while the RFC is in either the Pre-Cross or Cross state, then the RFC automated matching processes will cease and the RFC is automatically canceled. However, if the market state changes to Pause or Close exactly at the conclusion of either the Pre-Cross or Cross state, then automated matching will occur consistent with the rules of engagement related to the end of those periods before the RFC is automatically canceled.

RFC - Cancel/Replace Request

- Cancel/Replace functionality is supported only during the **Open** instrument state when one side of the RFC order remains working (i.e., has remaining quantity).
- Cancel/Replace is not supported for the RFC order during the Pre-Cross or Cross instrument states.
- RFC orders are canceled and replaced with the iLink [Order Cancel/Replace Request](#) (tag 35-MsgType=G) message with tag 37-OrderID identifying the Cross order and, the side to Cancel/Replace.
- If the submitting party needs to give-up one or both sides of the RFC, then the message supports all information for current give-up functionality for orders (tag 9708-CmtaGiveUp and tag 9707-GiveUpFirm).

RFC - Order Status Request

- The iLink [Order Status Request](#) (tag35-MsgType=H) message functionality is supported per side for the RFC. One Execution Report (tag 35-MsgType=8) is sent for only one side of the RFC order.
- A Status request is supported on both sides of RFC order, but not on the New Cross Order message.
- A Cross ID submitted in a Status Request will be ignored. The tag 11-CIOrdID should be used to identify the queried side. If tag 11 is missing, the Order Status Request will be rejected with a session-level reject message.
- An iLink Order Status Request (tag 35-MsgType=H) message will generate one status response for the specified side.
- Customers should send two status requests, one for each side, to confirm status of the RFC order.

RFC – Order Types

- Submitted in tag 40-OrdType
- Supported
 - Limit
 - Not supported
 - market-limit
 - market order with protection
 - stop-limit
 - stop order with protection

RFC – Order Qualifiers

- Submitted in tag 962-SideTimeInForce
 - Can be set independently for each side
 - Supported
 - Fill And Kill
 - Day/Session
 - Not supported
 - MinQty
 - MaxShow
 - Good till Cancelled (GTC)
 - Good till Date (GTD)
 - Fill Or Kill