

iLink 3 Business Reject

The Business Message Reject message can reject an application-level message which fulfills session level rules but fails the business rules.

35=j

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
9726	SeqNum	uint32	4	Y		Sequence number assigned to this message. The max value is 999999999 which is 1 short of 1 billion.
39001	UUID	uint64	8	Y		Matches Establish.UUID used to establish the connection.
58	Text	String256	256	N		Reject reason details. Used only for descriptive rejects.
5392	SenderID	String20	20	N		For futures and options markets: represents Operator ID. For EBS and fixed income markets: represents the Entering Trader. This value represents the individual or team submitting the message and is subject to registration requirements and character limits as required by Rule 576 and the Advisory below: https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.
1505	PartyDetailsListReqID	uint64NULL	8	N		The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message. For pre-registered messages: <ul style="list-style-type: none"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. For on-demand messages: <ul style="list-style-type: none"> • If not registered beforehand through iLink then Party Details Definition Request message will be sent along with the business message and will immediately precede it • PartyDetailsListRequestID=0.
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
379	BusinessRejectRefID	uint64NULL	8	N		Identifier of the rejected message as follows: <ul style="list-style-type: none"> • Tag 2422 for New Order Single, Order Cancel Replace Request, Order Cancel Request, New Order Cross • Tag 790 for Order Status Request • Tag 2422 for Order Mass Action Request • Tag 584 for Order Mass Status Request • Tag 320 for Security Definition Request • Tag 1505 for Party Details List Request • Tag 1505 for Party Details Definition Request • Tag 131 for Request for Quote • Tag 117 for Mass Quote and Quote Cancel Required unless the ID field is absent.
9537	Location	String5	5	N		ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message. The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China). The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec). For valid values, refer to ftp.cmegroup.com/fix/coo . Market Regulation requires only the submission of the two first characters of tag 9537-Location for all countries with the exception of Canada. For Canada, the 5 bytes including the province code must be submitted. Note: this field is optional for EBS Market and eFIX Matching Service instruments.
45	RefSeqNum	uint32NULL	4	N		Tag 9726 - SeqNum of the rejected message. Any business reject message with the following reject code will have tag 45-RefSeqNum = NULL. 3 – Unsupported Message Type 109 – Incoming message could not be decoded Note: When the tag 45 value is NULL, this indicates CME Globex did not increment the message sequence number of the rejected business message and: <ul style="list-style-type: none"> • The client system should not increment the message sequence number of the next business message to be sent • If client system increments the message sequence number of the next business message to be sent, a Not Applied message will be sent to the customer to let them know that sequence number has not been applied by CME Globex.
371	RefTagID	uint16NULL	2	N		The tag number of the invalid FIX/FIXP field.
380	BusinessRejectReason	uint16	2	Y		Code to identify reason for a Business Message Reject message. 0 – Other 1 – Unknown ID (unknown PartyDetailsListReqID being referenced in business message) 2 – Unknown Security 3 – Unsupported Message Type (for example using messages specific to cash markets for futures)

5 – Required Field Missing

6 – Not Authorized

8 – Throttle Limit Exceeded (volume controls)

100 – Value is incorrect (out of range) for this tag (for example using a value outside defined range of integer)

101 – Incorrect data format for value (for example using ASCII character outside 32-126 in string field)

102 – Rejected due to Kill Switch

103 – Rejected due to Risk Management API

104 – Rejected due to Globex Credit Controls

105 – Not Authorized to trade Deliverable Swap Futures

106 – Not Authorized to trade Interest Rate Swap Futures

107 – Rejected due to Inline Credit Controls

108 – Invalid PartyDetailsListReqID (reusing already existing PartyDetailsListReqID while creating Party Details Definition Request)

109 – Incoming message could not be decoded

110 – Same repeating group entry appears more than once

111 – Exceeded maximum number of allowable Party Details Definition Requests

112 – Technical Error in Registering Party Details

113 – Rejected due to Cross Venue Risk

114 – Order Status Not Available

115 – Enum Not Supported

116 – Order Status Not Found

117 – Mass Order Status Cannot be Completed

118 – Exceeded Maximum Number of Allowable RequestingPartyID's in Party Details List Request

119 – Duplicate Order Threshold Exceeded

120 – On-Demand Message Rejected Due to Corresponding PartyDetailsDefinitionRequest Being Rejected

121 – Message Rejected Since PartyDetailsListReqID Does Not Match with Corresponding PartyDetailsDefinitionRequest as part of On-demand Message

122 – Party Details Definition Request sent to MSGW Being Rejected Due to Corresponding Business Message Being Rejected

123 – Another Message Sent in Between Party Details Definition Request and Business Message when using On-demand administrative information

124 – Cannot Have More Than One In-Flight Mass Order Status Request in Progress

125 – Exceeded Maximum Number of In-Flight Order Status Requests

126 – Cannot Have More Than One In-Flight Party Details List Request in Progress

127 – Party Details List Request is Missing Requesting Party ID and Party ID

128 – Party Details List Request cannot contain both RequestingPartyID and PartyID

129 – Party Details Definition Request Being Rejected Since Another Message was sent in Between On-Demand Message

130 – Buy Side Firm ID Does Not Match Sell Side Firm ID in New Order Cross

131 – Message Type Not Supported on Backup Instance

132 – New Order Cross Does Not Contain Buy Side Followed by Sell Side

133 – Duplicate ClOrdID: X not allowed

134 – Value Provided Does Not Match With Original Trade (EU Bilateral Reject)

135 – Combination of Order ID & SecExecID not found (EU Bilateral Reject)

136 – Non Zero Limit Price Not Allowed for eFix Instruments

137 – Messages queued due to latency floor being rejected because of session terminate or disconnect prior to release from latency floor

138 – Message rejected due to internal technical error

139 – Max Order Size Exceeded

140 – Not Authorized to Submit GFS Orders (Only FAK/FOK Allowed)

372	RefMsgType	String2	2	N		<p>The MsgType of the FIX message being referenced.</p> <p>D – New Order Single</p> <p>G – Order Cancel Replace Request</p> <p>F – Order Cancel Request</p> <p>i – Mass Quote</p> <p>Z – Quote Cancel</p> <p>H – Order Status Request</p> <p>CA – Order Mass Action Request</p> <p>AF – Order Mass Status Request</p> <p>s – New Order Cross</p> <p>R – Request for Quote</p> <p>c – Security Definition Request</p> <p>CX – Party Details Definition Request</p> <p>CF – Party Details List Request</p> <p>SQ – Sequence</p>
9765	PossRetransFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> 0=False 1=True 	<p>Flags message as possible retransmission or duplicate</p> <p>Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate</p> <p>Used when original messages are interleaved with Retransmission responses</p> <p>Possible duplicate means the same message may have been sent again with different sequence number</p>
1028	ManualOrderIndicator	ManualOrderIndicator	1	N	<ul style="list-style-type: none"> 0=Automated 1=Manual 	<p>Indicates if order was sent manually.</p> <p>'0' indicates the message was generated by automated trading logic.</p> <p>iLink messages containing a value other than '0' or '1' in this tag will be rejected.</p> <p>This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i>.</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf</p>
9553	SplitMsg	SplitMsg	1	N	<ul style="list-style-type: none"> 0=Split Msg Delayed 1=Out of Order Msg Delayed 2=Complete Msg Delayed 	<p>Indicates if a message was delayed as a result of:</p> <ul style="list-style-type: none"> being split among multiple packets (0) TCP re-transmission (1) due to a previously submitted split or out of order message (2). <p>If absent then the message was not delayed, split, or received out of order.</p>