

# iLink 2 Order Cancel and Order Cancel-Replace Reject

The **Order Cancel Reject (tag 35-MsgType=9)** message notifies client system of [iLink 2 Order Cancel Request](#) or [iLink 2 Order Cancel-Replace Request](#) reject.

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 Standard Header - CME Globex to Client System					
35	MsgType	String(2)	9=Order Cancel Reject	Y	Header tag identifying message type.
1	Account	String (12)		Y*	Unique account identifier. <b>Returned only for the reject of an Order Cancel/Replace Request.</b>  <b>Note:</b> This tag value is always uppercase, regardless of the case in the inbound message tag. Client systems are not required to submit capitalized account values to CME Globex.
11	ClOrdID	String (20)		Y	CME Globex returns this value from the rejected <a href="#">iLink 2 Order Cancel Request</a> message tag 11-ClOrdID, up to 20 bytes.  Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.
17	ExecID	String (40)		Y*	CME Globex assigned message identifier; unique per market segment per trading session.
37	OrderID	String (17)		Y	CME Globex assigned order identifier, unique across all iLink sessions and market segments.
39	OrdStatus	Char(1)	U=Undefined	Y	Identifies reason for cancel reject.
41	OrigClOrdID	String (20)		N	Last accepted ClOrdID in the order chain. If a value is included in tag 41 on order entry, the same value is returned. If not, the tag will contain '0'.  Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.
48	SecurityID	Int(12)		N	Identifier of the instrument defined in tag 107.
58	Text	String (200)		N	Text reason order cancel was rejected.
60	Transact Time	UTCTimestamp (21)		Y*	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
102	CXlRejReason	Int(6)	1003=Orders may not be cancelled while the market is closed  2045=This order is not in the book  2048=The order was submitted with a different SenderCompID than the requesting cancel  2051=The Order was submitted with a different side than the requesting Cancel side  2058=Stop price maxi-mini must be greater than or equal to trigger price  2060=Sell order stop price must be below last trade price  2061=Buy order stop price must be above last trade price  2137=Order price is outside the limits  2179=Order price is outside bands  7009=The contract for this order is past expiration/for future activation date and may no longer/not yet be traded  7024=Order cannot be modified or cancelled while the market is in No Cancel	N	Cancel reject reason.
107	SecurityDesc	String (20)		N	Instrument identifier, e.g. ESM0.
434	CancelRejectReason	Char(1)	1=Order Cancel Request 2=Order Cancel/Replace Request	Y	Identifies the type of request reject message is in response to.
1028	ManualOrderIndicator	Boolean (1)	Y=manual N=automated	Y*	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.

1031	CustOrderHandlingInst	String(1)	W - Desk Y - Electronic (Default) C - Vendor-provided Platform billed by Executing Broker G - Sponsored Access via Exchange API or FIX provided by Executing Broker H - Premium Algorithmic Trading Provider billed by Executing Broker D - Other, including Other-provided Screen	Y	Defines source of original order.
5149	Memo	String (75)		N	Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing  <b>Note:</b> if tag 5149-Memo value on inbound messages exceeds the max length of 75 bytes, iLink will return a truncated 75 bytes from the right on the response.
7928	SelfMatchPreventionID	String (12)		N	Use of this tag indicates client does not wish to trade against itself on CME Globex.  Non-implied orders with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier (sub-component of tag 49-SenderCompID) will not match on CME Globex.
9717	CorrelationClOrdID	String (20)		Y*	Unvalidated value returned as submitted if sent by client system on inbound message. See tag 9717-CorrelationClOrdID note in the <a href="#">iLink 2 New Order</a> message specification for further details.
5979	RequestTime	Int(20)		Y	Information carried on a response to convey the time (UTC) when the request was received by the MSGW application. UTC timestamps are sent in number of nanoseconds since UNIX epoch with microsecond precision.
5904	DelayDuration	Int		N	Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> <li>• split among multiple packets (tag 9553=0)</li> <li>• out-of-order (tag 9553=1)</li> <li>• a previously submitted split message (tag 9553=2)</li> </ul> Subtracting this number from tag 5979-RequestTime will represent original received time of in-flight message
9553	SplitMsg	Int(1)	0 – Split message 1 – Out-of-order message 2 – Complete message	N	Indicates whether a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> <li>• split among multiple packets (0)</li> <li>• out-of-order (1)</li> <li>• a previously submitted split message (2)</li> </ul> If absent, then the message was not subject to additional processing.
<a href="#">iLink 2 Standard Message Trailer</a>					End of message.

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