

# iLink 2 Order Cancel-Replace Request

The **Order Cancel-Replace Request (tag 35-MessageType=G)** message effects the modification of a resting order. A modification may cause the order to lose priority in the book by cancelling an accepted order and replacing it with a new order.



See the following topics for more information:

- [Order Functionalities](#)
- [iLink Order Cancel-Replace and In-Flight Mitigation](#)
- [iLink 2 Order Cancel Replace - Tag Value Modification](#)

Tag	Name	FIX Type	Enumeration	Req	Description
Standard Header - Client to CME Globex					
35	MsgType	String(2)	G=Order Cancel Replace Request	Y	Header tag identifying message type.
1	Account	String (12)		Y*	Executing account mnemonic as agreed between the broker and clearing member firm. <b>Note:</b> If this value is changed from the original value submitted in the New Order message, the order will lose priority in the order book.  See <a href="#">Trade Cancellation</a> for additional information.
11	ClOrdID	String (20)		Y	Unique order identifier assigned and maintained by client system.  Client system must maintain uniqueness of this value for the life of the order i.e. throughout the series of cancel /replace requests.  Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.
37	OrderID	String (17)		Y*	CME Globex assigned order identifier; unique per instrument per trading session.  <b>Note:</b> Tag 37 value sent from client system to CME Globex must <b>exactly</b> match the value CME Globex assigned.
21	HandInst	Char(1)	1=Automated execution	N	Order submitted for automated matching on CME Globex.
38	OrderQty	Int(9)		Y*	Order quantity. Must be a positive integer.  <b>Note:</b> If this value is reduced from the original value submitted in the New Order message, the order will maintain priority in the order book. If this value is increased, the order will lose priority on the order book.  <ul style="list-style-type: none"> <li>• An Order Cancel/Replace Request submitted with quantity greater than the Max Quantity and less than 99999 will be rejected with 35=8.</li> <li>• An Order Cancel/Replace Request submitted with quantity greater than 99999 will be rejected with 35=3. Maximum Quantity is defined in the market data <a href="#">Security Definition</a> (MsgType-tag 35-d) message in tag 1140-MaxTradeVol.</li> <li>• For <a href="#">GC2</a>, An Order Cancel/Replace Request submitted with a quantity greater than the allowed clip size will be rejected with a <a href="#">Session Level Reject (35=3)</a> with tag 58-Text= 'Credit Limit Violation: Order Quantity x exceeds Clip Size: y'.</li> </ul>
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.
40	OrderType	Char(10)	1=Market order (with protection) 2=Limit order 3=Stop order (with protection) 4=Stop-Limit order K=Market-Limit order	Y	Order type. See <a href="#">iLink Order Types</a> for complete details.  The state of an order type can change over the life of an order. For example, a submitted stop order (3) can turn into a market order (1) when the stop price level has been crossed. Also refer to <a href="#">Order Types for Futures and Options</a> .

41	OrigClOrdID	String (20)		Y	Last accepted ClOrdID in the order chain. If a value is included in tag 41-OrigClOrdID, the same value is returned, however, if no value is sent, a value of '0' is returned in the Execution Report - Cancellation (tag 35-MessageType=8) message or tag 41-OrigClOrdID is not sent.  Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.
44	Price	Price (20)		C	Required for limit or stop-limit orders. Designates the price per single contract unit. The decimal, and if applicable the negative sign of the price are each one character. Client systems should not supply more than 9 characters to the left and 9 characters to the right of the decimal.  See <a href="#">Fractional Pricing</a> for products that tick fractionally but must be submitted in decimal.  <b>Note:</b> If this value is changed from the original value submitted in the New Order message, the order will lose priority in the order book.
54	Side	Char(1)	1=Buy 2=Sell	Y	Side of order.
55	Symbol	String(6)		N	This tag contains the Group Code of the instrument.  If this tag is not sent on the inbound message, CME Globex will return the correct tag 55 value on all related outbound messages.
58	Text	String (18)		N	Free format text string.
59	TimeInForce	Char(1)	0=Day 1=Good Till Cancel (GTC) 3=Fill and Kill 6=Good Till Date	N	Specifies how long the order remains in effect. If not present, DAY order is the default.  <b>Note:</b> If this value is changed from the original value submitted in the New Order message, the order will maintain priority in the order book.  For GTD, ExpireDate is required. For FAK, MinQty can also be specified.  See <a href="#">Order Types for Futures and Options</a> or <a href="#">Order Qualifiers</a> for more information.
1028	ManualOrderIndicator	Boolean (1)	Y=manual N=automated	Y*	'N' indicates the message was generated by automated trading logic.  <b>Note: iLink messages containing a value other than 'Y' or 'N' in this tag will be rejected.</b>  This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i> .
60	TransactTime	UTCTimestamp (21)		Y	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
78	NoAllocs	NumInGroup(1)	1	C	Always set to '1'. Indicates the number of give up accounts. CME Globex supports only 1 give up account. Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 79-AllocAccount.
79	AllocAccount	String (11)		C	Indicates a give up account number.  Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 78-NoAllocs.
99	StopPx	Price (20)		C	Required for stop and stop-limit orders. Designates stop trigger price specified by the individual entering the order or cancel/replace. The decimal, and if applicable the negative sign of the price, are each one character. The decimal, and if applicable the negative sign of the price are each one character. Client systems should not supply more than 9 characters to the left and 9 characters to the right of the decimal. See <a href="#">Fractional Pricing</a> for products that tick fractionally but must be submitted in decimal.  <b>Note:</b> If this value is changed from the original value submitted in the New Order message, the order will maintain priority in the order book.
107	SecurityDesc	String (20)		Y*	Unique instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375
110	MinQty	Int(9)		N	<a href="#">Minimum quantity of an order to be executed.</a>  The value of MinQty must be between 1 and the value in tag 38-OrderQty.  <b>The format of this tag is different from FIX protocol specifications.</b>  <b>This tag must be an integer.</b>
167	SecurityType	String(3)	FUT=Future  OPT=Option  IRS=Interest Rate Swap  FXSPOT=FX Spot	N	Indicates instrument is future or option.
204	CustomerOrFirm	Int(1)	0=Customer 1=Firm	Y*	The type of business conducted.

210	MaxShow	Qty(9)		N	<p>Maximum quantity of an order to be shown in the order book at any given time.</p> <ul style="list-style-type: none"> <li>The value of MaxShow must be a fixed number N between 1 and value in tag 38-OrderQty.</li> <li>If MaxShow is reduced (due to matches) to 0, then MaxShow is reset to the lesser of N or the number in tag 38-OrderQty remaining.</li> </ul> <p><b>Note:</b> If this value is changed from the original value submitted in the New Order message, the order will maintain priority in the order book.</p> <p><b>Not available for some:</b></p> <ul style="list-style-type: none"> <li>FX futures</li> <li>FX options</li> <li>CME Interest Rate Options</li> </ul> <p><b>In CME Eurodollar Futures products, the maximum display ratio is 1:60.</b></p> <p>See also: <a href="#">Order Types for Futures and Options</a> or <a href="#">Order Qualifiers</a>.</p>
432	ExpireDate	LocalMktDate(8)		C	<p><b>Required</b> only if tag 59-TimelnForce=Good Till Date (GTD).</p> <p><b>CME Globex does not support tag 126-ExpireTime. Only the expiration date can be set. Orders expire at the end of the trading session of the specified date.</b></p>
7928	SelfMatchPreventionID	String(12)		C	<p>This tag is required when market participants elect to use the optional Self Match Prevention functionality.</p> <p>Non-implied orders with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier (subcomponent of tag 49-SenderCompID) will not match on CME Globex.</p>
8000	SelfMatchPreventionInstruction	Char(1)	O=Cancel Resting N=Cancel Aggressing	N	<p>Indicates a cancel instruction when Self Match Prevention is triggered.</p> <p><b>Note:</b></p> <ul style="list-style-type: none"> <li>To use tag 8000-SelfMatchPreventionInstruction, client systems must include tag 7928-SelfMatchPreventionID on the originating message</li> <li>If tag 8000-SelfMatchPreventionInstruction is not sent, the resting order will be cancelled.</li> </ul>
9702	CtiCode	Char(1)	1=CTI 1 2=CTI 2 3=CTI 3 4=CTI 4	Y*	<p>Customer Type Indicator (CTI).</p> <p>For electronic trading CTI codes are defined as:</p> <ul style="list-style-type: none"> <li>CTI 1: Applies to orders entered or trades executed by an individual member for their own account, for an account they controls, or for an account in which they have an ownership or financial interest. However, transactions initiated and executed by a member for the proprietary account of a member firm must be designated as CTI 2 transactions.</li> <li>CTI 2: Applies to orders entered or trades executed for the proprietary accounts of a member firm, including Rule 106.H., I., N., R. and S. firms.</li> <li>CTI 3: Applies to orders entered by a member or a nonmember terminal operator for the account of another individual member or an account controlled by such individual member.</li> <li>CTI 4: Applies to all orders and transactions not included in CTI categories 1, 2, or 3. These typically are orders entered by or on behalf of nonmember entities.</li> </ul> <p>This tag is subject to Rule 536.D Customer Type Indicator (CTI) Codes and to 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i>.</p> <p>If you are unsure of which value to use, contact <a href="#">CME Group Market Regulation</a>.</p> <p><b>Note:</b> If this value is changed from the original value submitted in the New Order message, the order will maintain priority in the order book.</p>
1731	AvgPxGroupID	String(20)		N	<p>Used to identify account numbers or orders for grouping trades together for average price calculations. If incoming value is greater than max length, iLink will return the right-most twenty bytes.</p>
1598	ClearingTradePriceType	String(1)	0 – Trade Clearing at Execution Price 1 – Trade Clearing at Alternate Clearing Price	N	<p>Indicates whether spread differential trade is clearing at execution price (tag 31-LastPx) or alternate clearing price (i.e. previous day's settlement price).</p>
819	AvgPXIndicator	String(3)	0 – No Average Pricing (Default) 1 – Trade is part of an Average Price Group Identified by the AvgPxGroupID 3 - Notional Value Average Pricing with Average Price Group Identified by the AvgPxGroupID	N	<p>Indicates if the resulting trade is to be average priced. This tag is also used to indicate type of average price grouping.</p>
5149	Memo	String(75)		N	<p>Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing</p> <p><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.</p>
9717	CorrelationClOrdID	String(20)		Y*	<p>This tag should contain the same value as the tag 11-ClOrdID of the original <a href="#">iLink 2 New Order</a> message and is used to correlate iLink messages associated with a single order chain.</p> <p>Refer to <a href="#">iLink - CME Globex Identifiers</a> for more information.</p>
9768	OFMOverride	Char(1)	N=Disabled (default) Y=Enabled	N	<p>Indicates whether the cancel/replace supports IFM. IFM disabled is default behavior (N or tag not present).</p> <p>See <a href="#">In-Flight Mitigation (IFM)</a> for additional information.</p>

iLink 2 Standard Message Trailer					End of message.
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Y: Required by FIX protocol, Y\*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally