

iLink 3 Order Mass Status Request

The Order Mass Status Request message requests the status for orders matching criteria specified within the request.

35=AF

Bolded red text indicates this change supports EBS Market.

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
1505	PartyDetailsListRequestID	uint64	8	Y		<p>The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message.</p> <p>For pre-registered messages:</p> <ul style="list-style-type: none"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. <p>For on-demand messages:</p> <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.
584	MassStatusReqID	uint64	8	Y		<p>Unique ID of Order Mass Status Request as assigned by the customer. Echoed back in Execution Report.</p>
1028	ManualOrderIndicator	ManualOrdlndReq	1	Y	<ul style="list-style-type: none"> • 0=Automated • 1=Manual 	<p>Indicates if the message was initially received 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>
9726	SeqNum	uint32	4	Y		<p>Sequence number assigned to this message.</p> <p>The max value is 999999999 which is 1 short of 1 billion.</p>
5392	SenderId	String20Req	20	Y		<p>For futures and options markets: represents Operator ID.</p> <p>For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters.</p> <p>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:</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf</p> <p>In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.</p>
5297	SendingTimeEpoch	uint64	8	Y		<p>Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.</p>
1151	SecurityGroup	StringLength6	6	N		<p>Conditionally required if OrderStatusRequestType="Product Group" (tag 585=3).</p> <p>Status for working orders belonging to this particular product group will be returned.</p> <p>Will be ignored if present for any other criteria specified in OrderStatusRequestType besides product group (tag 585=3).</p>

9537	Location	String5Req	5	Y		<p>ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderId) in the message.</p> <p>The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China).</p> <p>The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec).</p> <p>For valid values, refer to ftp.cmegroup.com/fix/geo.</p> <p>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.</p> <p>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</p>
48	SecurityID	Int32NULL	4	N		<p>Conditionally required if OrderStatusRequestType="Instrument" (Tag 585=1).</p> <p>Status for working orders belonging to this particular instrument will be returned.</p> <p>Will be ignored if present for any other criteria specified in OrderStatusRequestType besides Instrument.</p>
585	MassStatusReqType	MassStatusReqType	1	Y	<ul style="list-style-type: none"> • MassStatusRequestType=1 (Instrument) • MassStatusRequestType=3 (Product Group) • MassStatusRequestType=100 (Market Segment) 	<p>Specifies the scope of the Order Mass Status Request within the context of working orders only. Status will be returned for all orders matching the criteria specified here for Session and Firm.</p>
5000	OrderStatusReqType	MassStatusOrdType	1	N	<ul style="list-style-type: none"> • OrderStatusReqType=100 (Operator ID) • OrderStatusReqType=101 (Account) 	<p>If present – specifies the scope of the Order Mass Status Request within the context of MassStatusRequestType (tag 585) and Session and Firm for working orders only.</p> <p>Status will be returned for all orders matching the criteria specified here for Session and Firm combination.</p>
59	TimeInForce	MassStatusTIF	1	N	<ul style="list-style-type: none"> • TimeInForce=0 (Day) • TimeInForce=1 (GTC) • TimeInForce=6 (GTD) • TimeInForce=99 (GFS) 	<p>Specifies the scope of the OrderMassStatusRequest within the context of MassStatusRequestType (585) if present. Absence of this field is interpreted as all working orders. FAK and FOK are excluded since scope is limited to working orders only.</p> <p>GFS is applicable for EBS only.</p>
1300	MarketSegmentID	uint8NULL	1	N		<p>Conditionally required if OrderStatusRequestType="Market Segment" (tag 585=100). Status for working orders belonging to this particular market segment will be returned. Will be ignored if present for any other criteria specified in OrderStatusRequestType besides market segment (tag 585=100).</p>