

iLink 3 Order Cancel Reject

The Order Cancel Reject message is issued upon receipt of a cancel request message which cannot be honored and a rejected cancellation will generate an Order Cancel Reject message.

Bolded red text indicates this change supports EBS Market.

35=9, 434=1

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.
17	ExecID	String40	40	Y		Unique identifier of Execution Report message as assigned by exchange. Uniqueness is guaranteed within a single trading day or the life of a multi-day order.
5392	SenderID	String20Req	20	Y		For futures and options markets: represents Operator ID. For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters. 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.
11	ClOrdID	String20Req	20	Y		Unique identifier for Order as assigned by client system. Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally, or throughout market close periods, should ensure uniqueness across days.
1505	PartyDetailsListRequestID	uint64	8	Y		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.
39	OrdStatus	OrdStatusCxlRej	0	Y	<ul style="list-style-type: none"> • OrdStatus=U (Undefined) 	Identifies status of modification reject. Constant value.
434	CxlRejResponseTo	CxlRejRsp	0	Y	<ul style="list-style-type: none"> • 1=OrderCancelRequest 	Identifies the type of request that a Cancel Reject is in response to. Constant value.
37	OrderID	uint64	8	Y		Unique identifier for order as assigned by the exchange. Uniqueness is guaranteed within a single trading day across all instruments Will be set to 0 if in response to OrderCancelRequest using ClOrdID
60	TransactTime	uint64	8	Y		Time the transaction represented by this Order Cancel Reject (35=9) occurred. Expressed as nanoseconds since epoch time.
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.

2422	OrderRequestID	uint64	8	Y		<p>OrderRequestID used to identify a request to enter, modify, or delete an order. Echoed back on the Execution Report.</p> <p>For the unsolicited events (e.g. fills and end of day eliminations), echo the value on the ExecutionReport representing the last accepted OrderRequestID on the corresponding order.</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/cao.</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>
102	CxlRejReason	uint16	2	Y		<p>Code to identify reason for order rejection.</p> <p>See BrokerTec Reject Codes for BrokerTec Markets</p>
5904	DelayDuration	uint16NULL	2	N		Not currently being used.
1028	ManualOrderIndicator	ManualOrderIndicator	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>
9765	PossibleRetransFlag	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>
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, the message was not delayed and was neither split nor received out of order.</p>
9373	LiquidityFlag	BooleanNULL	1	N	<ul style="list-style-type: none"> 0=False 1=True 	<p>Indicates if an order was submitted for market making obligation as required for MiFID.</p> <p>Applicable only for EU BrokerTec and EBS MiFID.</p>
7552	DelayToTime	uint64NULL	8	N		<p>Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being:</p> <ul style="list-style-type: none"> split among multiple packets (tag 9553=0) out-of-order (tag 9553=1) a previously submitted split message (tag 9553=2) <p>Subtracting this number from tag 60-TransactTime will represent original received time of in-flight message.</p>