

iLink 3 Order Cancel Replace Reject

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

Bolded red text indicates this change supports EBS Market.

35=9, 434=2

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.
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 OrderCancelReplaceRequest using ClOrdID.
60	Transact Time	uint64	8	Y		Time the transaction represented by this Order Cancel Replace Reject (35=9) occurred. Expressed as nanoseconds since epoch time.
5297	Sending TimeEpoch	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		OrderRequestID used to identify a request to enter, modify, or delete an order. Echoed back on the Execution Report. 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.

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>
102	CxlRejReason	uint16	2	Y		<p>Code to identify reason for order rejection.</p> <p>See iLink 3 Binary Order Entry - BrokerTec Reject Codes for BrokerTec Markets.</p>
5904	DelayDuration	uint16NULL	2	N		Not currently being used.
39	OrdStatus	OrdStatusCxlRej	0	Y	<ul style="list-style-type: none"> OrdStatus=U (Undefined) 	<p>Identifies status of modification reject.</p> <p>Constant value.</p>
434	CxlRejResponseTo	CxlRejRsp	0	Y	<ul style="list-style-type: none"> 2=OrderCancelReplaceRequest 	<p>Identifies the type of request that a Cancel Reject is in response to.</p> <p>Constant value.</p>
1028	ManualOrderIndicator	ManualOrderReq	1	Y	<ul style="list-style-type: none"> 0=Automated 1=Manual 	Indicates if the message was initially received manually.
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 then the message was not delayed, split, or 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>