

iLink 3 Order Cancel Replace Request

Sent by client system to replace an existing order.

Bolded red text indicates this change supports EBS Market.

35=G

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
44	Price	PRICENULL9	8	N		Price per share or contract. Conditionally required if the order type requires a price (not market orders).
38	OrderQty	ulInt32	4	Y		Number of shares or contracts ordered. <ul style="list-style-type: none"> Cancel Replace Request submitted with quantity greater than 99999 will be rejected with a Business Level Reject (35=j) message. Cancel Replace Request submitted with quantity greater than the Max Quantity and less than 99999 will be rejected with an Execution Report - Reject (35=8) message. Maximum Quantity is defined in the market data Security Definition(35=d) message in tag 1140-MaxTradeVol. <ul style="list-style-type: none"> Note - the CME Globex maximum quantity limit per instrument also serves as an effective constraint on the maximum order value as required by MiFID II.
48	SecurityID	Int32	4	Y		Security ID as defined in the market data Security Definition message.
54	Side	SideReq	1	Y	<ul style="list-style-type: none"> Side=1 (Buy) Side=2 (Sell) 	Side of order.
9726	SeqNum	ulInt32	4	Y		Sequence number assigned to this message. The max value is 999999999 which is 1 short of 1 billion.
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	ulInt64	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	ulInt64NULL	8	N		Unique identifier for order as assigned by the exchange. Uniqueness is guaranteed within a single trading day across all instruments Required for F&O and BrokerTec Optional for EBS
99	StopPx	PRICENULL9	8	N		The stop price of a stop limit and stop protect order (conditionally required if tag 40-OrdType = 3 or 4).
2422	OrderRequestID	ulInt64	8	Y		OrderRequestID used to identify a request to enter, modify, or delete an order. Echoed back on the Execution Report.
5297	SendingTimeEpoch	ulInt64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.

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>
110	MinQty	uint32NULL	4	N		<p>Minimum quantity of an order for immediate execution.</p> <p>The value of MinQty must be between 1 and the value in tag 38-OrderQty.</p> <p>If set to 0 or default null value then it means that minimum quantity is <i>n</i>.</p> <p>If the quantity present in tag 110 cannot be immediately executed, the entire order is eliminated.</p>
1138	DisplayQty	uint32NULL	4	N		<p>The quantity to be displayed. Required for Display Quantity orders.</p> <p>Note: on orders, this value specifies the qty to be displayed; on Execution Reports this value indicates the currently displayed quantity.</p>
432	ExpireDate	LocalMktDate	2	N		<p>Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Applicable only to GTD orders, which expire at the end of the trading session specified. This value must be a future or current session date and cannot be in the past.</p>
40	OrdType	OrderTypeReq	1	Y	<ul style="list-style-type: none"> • OrdType=1 (Market order with protection) • OrdType=2 (Limit order) • OrdType=3 (Stop order with protection) • OrdType=4 (Stop limit order) • OrdType=K (Market limit order) 	<p>Order type.</p>
59	TimelnForce	TimelnForce	1	Y	<ul style="list-style-type: none"> • TimelnForce=0 (Day) • TimelnForce=1 (GTC) • TimelnForce=3 (FAK) • TimelnForce=4 (FOK) • TimelnForce=6 (GTD) • TimelnForce=99 (GFS) 	<p>Specifies how long the order remains in effect</p> <p>FOK is supported only for BrokerTec and EBS</p> <p>GFS is supported only for EBS</p>
1028	ManualOrderIndicator	ManualOrderReq	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>
9768	OFMOverride	OFMOverrideReq	1	Y	<ul style="list-style-type: none"> • OFMOverride=0 (Disabled) • OFMOverride=1 (Enabled) 	<p>Flag indicating whether the cancel/replace supports iLink Order Cancel-Replace and In-Flight Mitigation to prevent overfilling. Once enabled in the order chain, OFMOverride cannot be disabled.</p>

18	ExecInst	ExecInst	1	N	<ul style="list-style-type: none"> • Bit 0=AON • Bit 1=Only Best • Bit 2=Not Held 	<p>Instructions for order handling for fixed income markets.</p> <p>Only Best may be applied to resting and aggressing orders and:</p> <ul style="list-style-type: none"> • Prevents submission of an order if the order's price is not equal to or better than the best price on the book. • Cancels an order from the book if a new order with a better price enters the queue. • This order condition permits the order to be alone at the best price level or join other orders at the best price level. <p>Not Held (applies only to US Repo) eliminates quantity remaining from an FaKi order (tag 59=3) and ensures it will not be included in a work-up session; however, the order can still trigger a work-up session.</p> <p>AONs will have a separate book with a separate ISIN. The AON orders that cannot trade immediately can rest in the AON book. They can only trade with AON orders on the other side of the AON book that have the SAME PRICE and SAME QUANTITY.</p> <p>Applicable only for BrokerTec Markets; should not be used for future and options markets (i.e. tag 18=00000000).</p> <p>An order cancel/replace request submitted with tag 18 instructions for futures and options markets will be rejected with 35=j, except:</p> <ul style="list-style-type: none"> • Limit FAK orders submitted with Not Held instruction • Market FAK orders submitted with Not Held instruction
5906	Execution Mode	ExecMode	1	N	<ul style="list-style-type: none"> • A=Aggressive • P=Passive 	<p>Instruction for whether the order should rest on the book upon entry or match as an aggressor.</p> <p>A Passive Order will rest in the market without executing unless matched with an Aggressive Order on the other side.</p> <p>An Aggressive Order will match against any other order on the opposite side.</p> <p>Applicable only for US & EU Repos:</p> <ul style="list-style-type: none"> • ExecutionMode change from passive to aggressive not allowed • ExecutionMode change from aggressive to passive only allowed for Managed Orders <p>An Order Cancel/Replace Request submitted with tag 5906 = P will be rejected for Non-Repo fixed income, EBS, and futures and options markets</p>
9373	LiquidityFlag	BooleanULL	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>
6881	Managed Order	BooleanULL	1	N	<ul style="list-style-type: none"> • 0=False • 1=True 	<p>Boolean: flags a managed order.</p> <p>Applicable only to Repo fixed income markets.</p> <p>New Orders submitted with tag 6881 = 1 will be rejected for futures and options markets.</p>
5409	ShortSale Type	ShortSaleType	1	N	<ul style="list-style-type: none"> • 0=Long Sell • 1=Short Sale With No Exemption SESH • 2=Short Sale With Exemption SSEX • 3=Undisclosed Sell Information Not Available UNDI 	<p>Indicates the type of short sale on Sell orders only as required for MiFID.</p> <p>Should not be used for Buy orders.</p> <p>Applicable only for EU fixed income markets.</p> <div style="border: 1px solid black; padding: 5px; margin-top: 10px;"> <p>Note</p> <p>The Short-Selling Field is only required from Participants when BrokerTec EU has a regulatory obligation (pursuant to Article 26(5) of MiFIR) to conduct transaction reporting on behalf of the Participant. This obligation only applies to BrokerTec EU when the relevant participant is exempt from MiFIR (typically non-EEA (European Economic Area) firms, corporate entities or certain asset managers). Please reach out to TradingVenueCompliance@cmegroup.com for guidance.</p> </div>
845	DiscretionPrice	PRICENULL9	8	N		<p>The discretion price of an order. Conditionally required if the trader wishes to display one price but will accept trades at another price)</p> <ul style="list-style-type: none"> • The discretion price for a bid must be greater than the shown Limit price (e.g. Buy order: tag 44-Price = 115.05; tag 845-DiscretionPrice = 115.06) • The discretion price for an ask must be less than the shown Limit price (e.g. Buy order: tag 44-Price = 115.05; tag 845-DiscretionPrice = 115.04) <p>Applicable only for EBS.</p>