

iLink 2 New Order Cross

The **New Order Cross (tag 35-MsgType=s)** message submits a [Cross on CME Globex](#), a two-sided order submitted by a single party/broker at the same price and quantity.

The symbol indicates a repeating tag.



If a repeating group in this message is not structured correctly, a [Business Level Reject \(tag 35=j\)](#) message will be sent with tag 58=**Malformed Message <First Tag description (tag number) > Not First Tag of Repeating Group**.

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 Standard Header - Client System to CME Globex					
35	MsgType	String(2)	s=New Order Cross	Y	Header tag identifying message type.
21	HandInst	Char(1)	1=Automated execution	N	Order submitted for automated matching on CME Globex.
22	SecurityIDsource	Char(1)	8=Exchange symbol	N	Identifies class or source of the tag 48-SecurityID value.
40	OrdType	Char(1)	2=Limit order	Y	Only '2' (limit order) supported.
44	Price	Price (20)		Y	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 Fractional Pricing for products that tick fractionally but must be submitted in decimal.
48	SecurityID	Int(12)		N	Identifier of the instrument defined in tag 107-SecurityDesc.
55	Symbol	String(6)		Y	This tag contains the Group Code of the instrument.
60	Transact Time	UTCTimestamp (21)		Y	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109
1028	ManualOrderIndicator	Boolean (1)	Y=manual N=automated	Y*	'N' indicates the message was generated by automated trading logic. Note: iLink messages containing a value other than 'Y' or 'N' in this tag will be rejected. This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing /Front-End Systems</i> .
107	SecurityDesc	String (20)		Y*	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375
167	SecurityType	String(6)	FUT=Future OPT=Option IRS=Interest Rate Swap FXSPOT=FX Spot	N	Indicates instrument is future or option. Note: for options strategy including UDS COMBO or COVERED, send OPT. For UDS Futures, send FUT.
548	CrossID	String (32)		Y	Client system populates this tag to allow linking of Buy and Sell sides (and all legs in the case of a spread) for related Execution Reports.
549	CrossType	Int(2)	3=Cross trade executed with existing orders	Y	Identifies transaction type.
550	CrossPriority	Int(1)	0=None	Y	Always '0'.
483	TransBkdTime	UTCTimestamp (21)		Y	Indicates the time at which the order was finalized between the buyer and seller prior to submission. UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy.
552	NoSides	Int(1)	2	Y	Number of sides. Always '2'.
54	Side	Char(1)	1=Buy 2=Sell	Y	Side of order.
1	Account	String (12)		Y*	Executing account mnemonic as agreed between the broker and clearing member firm.
11	ClOrdID	String (20)		Y	Unique order identifier assigned by client system. Client system must maintain uniqueness of this value for the life of the order. Refer to iLink - CME Globex Identifiers for more information.

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	N	Defines source of original order.
38	OrderQty	Int(9)		Y	Order quantity. Must be a positive integer. Must be the same for both sides.
962	SideTimeInForce	Char(1)	0=Keep on book 3=Eliminate remaining quantity when RFC instrument state returns to 'Normal'	N	Indicates how long the order as specified in the side stays in effect. SideTimeInForce allows a two-sided cross order to specify order behavior separately for each side.
204	CustomerOrFirm	Int(1)	0=Customer 1=Firm	Y*	The type of business conducted.
9702	CtiCode	Char(1)	1=CTI 1 2=CTI 2 3=CTI 3 4=CTI 4	Y*	Customer Type Indicator (CTI). For electronic trading CTI codes are defined as: <ul style="list-style-type: none"> • 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. • 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. • 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. • 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. <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 CME Group Market Regulation.</p>
1731	AvgPxGroupID	String(20)		N	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. Note: For Request for Cross ("RFC") order, customers can submit tag 819, tag 1731, and tag 1598 on each buy and sell repeating group. Each acknowledgment and execution report for the buy and the sell orders will contain the corresponding tag values from the correct buy and sell repeating group.
1598	ClearingTradePriceType	String(1)	0 – Trade Clearing at Execution Price 1 – Trade Clearing at Alternate Clearing Price	N	Indicates whether spread differential trade is clearing at execution price (tag 31-LastPx) or alternate clearing price (i.e. previous day's settlement price). Note: For Request for Cross ("RFC") order, customers can submit tag 819, tag 1731, and tag 1598 on each buy and sell repeating group. Each acknowledgment and execution report for the buy and the sell orders will contain the corresponding tag values from the correct buy and sell repeating group.
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	Indicates if the resulting trade is to be average priced. This tag is also used to indicate type of average price grouping. Note: For Request for Cross ("RFC") order, customers can submit tag 819, tag 1731, and tag 1598 on each buy and sell repeating group. Each acknowledgment and execution report for the buy and the sell orders will contain the corresponding tag values from the correct buy and sell repeating group.
5149	Memo	String(75)		N	Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing Note: 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. Note: For Request for Cross ("RFC") order, customers can submit tag 5149 on each buy and sell repeating group. Each acknowledgment and execution report for the buy and the sell orders will contain the corresponding tag 5149 value from the correct buy and sell repeating group.
78	NoAllocs	Char(1)	1	N	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)		N	Indicates a give up account number. Must be used in conjunction with tag 9708-CmtaGiveupCD, tag 9707-GiveupFirm and tag 78-NoAllocs.

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