

iLink 3 Order Cancel Request

Sent by client system to cancel an existing order; an order may be cancelled by referencing the Order ID.

Bolded red text indicates support for EBS Market.

35=F

| Tag | Name | Binary Type | Binary Length | Req | Enumeration | Description |
|------|---------------------------|-------------------|---------------|-----|---|--|
| 37 | OrderID | uint64ULL | 8 | N | | <p>Unique identifier for order as assigned by the exchange. Uniqueness is guaranteed within a single trading day across all instruments</p> <p>Required for F&O and BrokerTec</p> <p>Optional for EBS</p> |
| 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. |
| 1028 | ManualOrderIndicator | ManualOrderIndReq | 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> |
| 11 | ClOrdID | String20Req | 20 | Y | | <p>Unique identifier for Order as assigned by client system. Uniqueness must be guaranteed within a single trading day.</p> <p>Firms, particularly those which electronically submit multi-day orders, trade globally, or throughout market close periods, should ensure uniqueness across days.</p> |
| 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> |
| 5297 | SendingTimeEpoch | uint64 | 8 | Y | | <p>Time when the message is sent. 64-bit integer expressing the number of nano seconds since midnight January 1, 1970.</p> |

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|------|----------------|--------------|---|---|---|--|
| 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/coo.</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 | 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 the order to be cancelled. |
| 9373 | Liquidity Flag | BooleanN ULL | 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> |