

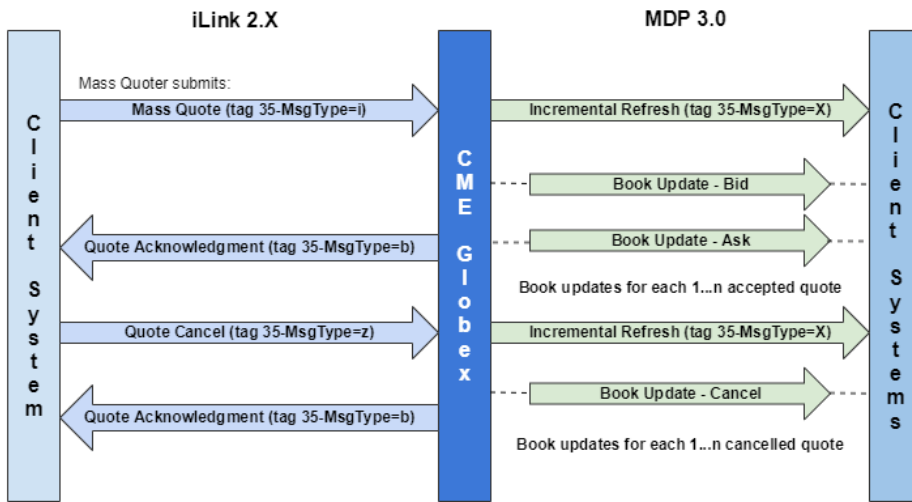
Mass Quotes - Cancellation

The [Quote Cancel \(tag 35-MsgType=Z\)](#) message allows customers to cancel previously submitted quotes. The Quote Cancel message supports cancellation of quotes at four levels:

- [Cancel All Quotes](#) (tag 298-QuoteCancelType=4).
- [Cancel by Group](#), for example, ES, (tag 298-QuoteCancelType=3).
- [Cancel per Instrument](#) for a list of given contracts, for example, ESH5 C1200, ESM5 P1500, (tag 298-QuoteCancelType=1).
- [Cancel by Quote Set](#) - cancel quotes by Quote Set ID.

Quote Cancel messages are processed upon receipt by the CME Globex platform, regardless of whether the corresponding resting quotes are completely or partially filled.

The processing sequence begins with submission of an outbound Quote Cancel message from a Mass Quoting system to the CME Globex platform. The sequence is completed when the client system receives a [Quote Cancel Acknowledgment \(tag 35-MsgType=b\)](#) message from the CME Globex platform. The following diagrams illustrate message flow for the process initiated by the authorized Mass Quoting client system.



Market events or GCC can also cause the CME Globex platform to initiate quote cancels. See [Unsolicited Cancel Acknowledgment Messages](#) for more information on this type of quote cancel. The following diagram illustrates the Message Flow for Unsolicited Cancel Initiated by CME Globex platform.

