

Application Message Formats

This page lists the application messages used to transact business functions on the CME Globex platform. Typically, a message sent from the client system to CME Globex will elicit a response message from CME Globex.

From Client System to CME Globex

- **New Order** - submit a new order on an instrument
- **Order Cancel Request** - cancel an accepted order
- **Order Cancel/Replace Request** - cancel an accepted order and replace it with a new order
- **Order Status Request** - request status of an order, e.g. filled, cancelled, etc.
- **Quote Request** - solicit a quote for an instrument
- **Security Definition Request** - create a User Defined Spread (UDS) instrument
- **New Order Cross** - submit a two-sided order submitted by a single party/broker at the same price and quantity
- **Mass Quote** - submit bid/ask pairs and generate two-sided markets for multiple instruments for CME Group options
- **Quote Cancel** - cancel one or more quotes
- **Order Mass Status Request** - request the status of multiple orders
- **Order Mass Action Request** - cancel multiple orders.

From CME Globex to Client System

- **Execution Report: Order Creation Cancel or Modify** - acknowledges receipt of New Order, Order Cancel Request, or Order Cancel/Replace Request from the client system
- **Execution Report: Order Status Request Acknowledgment** - acknowledges receipt of the Order Status Request from the client system
- **Execution Report: Fill Notice** - acknowledges that client order has been filled
- **Execution Report: Order Elimination** - sent when client order expires or is canceled by CME Globex
- **Execution Report: Reject Message** - sent when a New Order message is rejected
- **Execution Report: Trade Cancel** - sent when a trade is canceled by CME Group
- **Execution Report - Trade Correction** - sent when a trade is modified by CME Group
- **Order Cancel and Order Cancel-Replace Reject** - sent to reject Order Cancel Request and Order Cancel-Replace Request
- **Security Definition** - sent in acknowledgement of a successfully created UDS instrument
- **Quote Acknowledgment** - sent in acknowledgment of accepted Mass Quotes
- **Quote Cancel Acknowledgment** - sent to acknowledge cancellation of one or more quotes
- **Order Mass Action Report** - sent to confirm the number of orders cancelled by an Order mass Action Request.