

Order Mass Action Request

Order Mass Action Request (tag 35-MsgType=CA) is sent by the client system to the CME Globex Platform to [mass-cancel orders](#) based on conditions specified by the client in the message.

| Tag | Name | FIX Type | Enumeration | Req | Description |
|--|-----------------------|------------------|---|-----|--|
| Standard Header - Client to CME Globex | | | | | |
| 35 | MsgType | String(2) | CA=Order Mass Action Request | Y | Header tag identifying message type. |
| 11 | ClOrdID | String (32) | | Y | Unique ID of Order Mass Action Request as assigned by the customer. Uniqueness must be enforced by client system. |
| 1373 | MassActionType | Int(1) | 3=Cancel Orders | Y | Specifies the type of action requested. |
| 1374 | MassActionScope | Int(2) | 1=Instrument 9=Market Segment ID 10=Group Code | Y | Specifies the scope of the action. All orders will be cancelled for either: <ul style="list-style-type: none"> Instrument Market Segment ID Group Code |
| 1300 | MarketSegmentID | Int(2) | | C | Specifies the market segment for which working orders should be cancelled. Conditionally Required if Mass Action Scope="Market Segment" (Tag 1374=9). Will be ignored if present for any other criteria specified in Mass Action Scope besides Market Segment. |
| 55 | Symbol | String (6) | | C | Specifies the Instrument Group for which working orders should be cancelled. Conditionally required if Mass Action Scope="Instrument Group" (Tag 1374=10). Ignored if present for any other criteria specified in Mass Action Scope besides Instrument Group. |
| 107 | Security Desc | String (20) | | C | Conditionally required if Mass Action Scope="Instrument" (Tag 1374=1). Will be ignored if present for any other criteria specified in Mass Action Scope besides Instrument. |
| 6115 | MassCancelRequestType | Int(3) | 100=SenderSub ID 101=Account | N | If present – specifies the scope of the Order Mass Action Request within the context of Sender Comp ID. If absent then all orders belonging to Sender Comp ID will be cancelled for specified Mass Action Scope. |
| 1 | Account | String (12) | | C | Conditionally required if Mass Cancel Request Type="Account" (Tag 6115=101). If provided then orders belonging to Account & Sender Comp ID will be cancelled for specified Mass Action Scope. Will be ignored if present for any other criteria specified in Mass Cancel Request Type besides Account or if Mass Cancel Request Type itself is absent. |
| 54 | Side | Char(1) | 1=Buy 2=Sell | N | If provided then only orders belonging to one side will be cancelled. If absent then orders belonging to both sides will be cancelled. |
| 40 | OrdType | Char(1) | 2=Limit 4=Stop Limit | N | If '2' then all limit, market-limit, and market-protect orders will be cancelled. If '4' then all stop and stop-limit orders will be cancelled. If this tag is present, only orders of this type will be cancelled. If not present all orders will be cancelled. |
| 59 | TimeInForce | Char(1) | 0=Day 1=Good Till Cancel (GTC) 6=Good Till Date (GTD) | N | If this tag is present, only orders with this qualifier will be cancelled. If not present, all Day & GT orders will be cancelled. |
| 60 | Transact Time | UTCTimeStamp(21) | | Y | Time of execution/creation; expressed in UTC. |
| 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. |
| 1028 | ManualOrderIndicator | Boolean(1) | N=No (Electronic) Y=Yes (Manual) | Y* | Indicates if the request was initially received manually. |

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| 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