

# iLink 3 Order Mass Action Report

An Order Mass Action Report is used to acknowledge an Order Mass Action Request.

35=BZ

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
9726	SeqNum	uint32	4	Y		Sequence number assigned to this message.  The max value is 999999999 which is 1 short of 1 billion.
39001	UUID	uint64	8	Y		Matches Establish.UUID used to establish the connection.
5392	SenderID	String20Req	20	Y		For futures and options markets: represents Operator ID.  For <b>EBS and</b> fixed income markets: represents the Entering Trader.  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:  <a href="https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf">https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf</a>  In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.
1505	PartyDetailsListReqID	uint64	8	Y		The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message.  For pre-registered messages: <ul style="list-style-type: none"> <li>Unique ID from Party Details Definition Request Acknowledgment message</li> <li>PartyDetailsListRequestID0.</li> </ul> For on-demand messages: <ul style="list-style-type: none"> <li>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</li> <li>PartyDetailsListRequestID=0.</li> </ul>
60	TransactTime	uint64	8	Y		Time the transaction represented by this Execution Report (35=8) occurred. Expressed as nanoseconds since epoch time.  <b>UNDER DEVELOPMENT. Currently sent in microseconds.</b>
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
2422	OrderRequestID	uint64	8	Y		OrderRequestID used to identify an OrderMassActionRequest and echo the value on the corresponding OrderMassActionReport  For the unsolicited events (e.g. fills and end of day eliminations), echo the value on the ExecutionReport representing the last accepted OrderRequestID on the corresponding order.
1369	MassActionReportID	uint64	8	Y		Unique ID of Order Mass Action Report as assigned by CME. If fragmented, then all messages must have the same value.
1373	MassActionType	MassAction	0	Y	<ul style="list-style-type: none"> <li>Cancel=3</li> </ul>	Specifies the type of action requested.  Constant value.
1151	SecurityGroup	StringLength6	6	N		Specifies the Product Group for which working orders should be cancelled. Conditionally present if MassActionScope="Product Group" (tag 1374=10).

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 <a href="ftp.cmegroup.com/fix/geo">ftp.cmegroup.com/fix/geo</a>.</p> <p><b>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.</b></p> <p><b>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</b></p>
48	SecurityID	Int32NULL	4	N		Conditionally present if MassActionScope="Instrument" (tag 1374=1).
5904	DelayDuration	uint16NULL	2	N		Not currently being used.
1375	MassActionResponse	MassActionResponse	1	Y	<ul style="list-style-type: none"> <li>0=Rejected</li> <li>1=Accepted</li> </ul>	Specifies the action taken by CME when it received the Order Mass Action Request.
1028	ManualOrderIndicator	ManualOrderReq	1	Y	<ul style="list-style-type: none"> <li>0=Automated</li> <li>1=Manual</li> </ul>	<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><a href="https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf">https://www.cmegroup.com/rulebook/files/cme-group-Rule-536-B-Tag1028.pdf</a></p>
1374	MassActionScope	MassActionScope	1	Y	<ul style="list-style-type: none"> <li>1=Instrument</li> <li>7=All</li> <li>9=Market Segment ID</li> <li>10=Product Group</li> <li>100=Quote Set ID (for future use)</li> </ul>	Specifies the scope of the action.
533	TotalAffectedOrders	uint8	1	Y		<p>Total number of orders affected by the Order Mass Action Request. Will be returned as zero for rejects or if no orders could be cancelled.</p> <p>If fragmented, then this is the sum of NoAffectedOrders across all messages with the same MassActionReportID.</p> <p>Otherwise will have same value as NoAffectedOrders when one or more orders is cancelled.</p>
893	LastFragment	BooleanFlag	1	Y	<ul style="list-style-type: none"> <li>0=Not Last Message</li> <li>1=Last Message</li> </ul>	Indicates whether the message is the last message in a sequence of messages to support fragmentation.
1376	MassActionRejectReason	uint8NULL	1	N		Not currently being used.
1300	MarketSegmentID	uint8NULL	1	N		Specifies the market segment (physical match engine partition) for which working orders should be cancelled. Conditionally present if MassActionScope="Market Segment" (tag 1374=9)
6115	MassCancelRequestType	MassCancelRequestType	1	N	<ul style="list-style-type: none"> <li>MassCancelRequestType=100 (Operator ID)</li> <li>MassCancelRequestType=101 (Account)</li> </ul>	If present – specifies the scope of the Order Mass Action Request within the context of Session and Firm. If absent then all orders belonging to Session and Firm combination will be cancelled for specified MassActionScope.

54	Side	SideNULL	1	N	<ul style="list-style-type: none"> <li>• Side=1 (Buy)</li> <li>• Side=2 (Sell)</li> </ul>	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	MassActionOrdTyp	1	N	<ul style="list-style-type: none"> <li>• OrdType=2 (Limit)</li> <li>• OrdType=4 (StopLimit)</li> </ul>	If provided then only orders of this type will be cancelled. If absent then all order types will be cancelled.
59	TimeInForce	MassCancelTIF	1	N	<ul style="list-style-type: none"> <li>• TimeInForce=0 (Day)</li> <li>• TimeInForce=1 (GTC)</li> <li>• TimeInForce=6 (GTD)</li> </ul>	If provided then only orders with this qualifier will be cancelled. If absent then all Day & GT orders will be cancelled.
9553	SplitMsg	SplitMsg	1	N	<ul style="list-style-type: none"> <li>• 0=Split Msg Delayed</li> <li>• 1=Out of Order Msg Delayed</li> <li>• 2=Complete Msg Delayed</li> </ul>	<p>Indicates if a message was delayed as a result of:</p> <ul style="list-style-type: none"> <li>• being split among multiple packets (0)</li> <li>• TCP re-transmission (1)</li> <li>• due to a previously submitted split or out of order message (2).</li> </ul> <p>If absent, the message was not delayed and was neither split nor received out of order.</p>
9373	LiquidityFlag	BooleanNULL	1	N	<ul style="list-style-type: none"> <li>• 0=False</li> <li>• 1=True</li> </ul>	Indicates if an order was submitted for market making obligation as required for MIFID. Applicable only for EU BrokerTec.
9765	PossibleRetransFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> <li>• 0=False</li> <li>• 1=True</li> </ul>	<p>Flags message as possible retransmission or duplicate</p> <p>Indicates if message is an original transmission or duplicate in response to Retransmission Request or possible duplicate</p> <p>Used when original messages are interleaved with Retransmission responses</p> <p>Possible duplicate means the same message may have been sent again with different sequence number</p>
534	NoAffectedOrders	groupSize	3	N		Total number of order identifiers affected by the Order Mass Action Request. Only used if orders could actually be cancelled, otherwise will be set to zero. Must be followed by OrigClOrdID.
41	OrigClOrdID	String20Req	20	Y		Contains the ClOrd of the cancelled order.
535	AffectedOrderID	uint64	8	Y		Order ID of an order cancelled by a Mass Action Request.
84	CxlQuantity	uint32	4	Y		Total quantity cancelled for this order.
7552	DelayToTime	uint64NULL	8	N		<p>Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being:</p> <ul style="list-style-type: none"> <li>• split among multiple packets (tag 9553=0)</li> <li>• out-of-order (tag 9553=1)</li> <li>• a previously submitted split message (tag 9553=2)</li> </ul> <p>Subtracting this number from tag 60-TransactTime will represent original received time of in-flight message.</p>