

iLink 3 Quote Cancel Acknowledgment

Quote Cancel Acknowledgment message is used in response to a Quote Cancel message to either accept it or reject it. This message can also be unsolicited in a scenario where CME Globex initiates the cancellation.

35=b, 297=1,3,4,100

Tag	Field 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.
58	Text	String256	256	N		Reject reason details. Used only for descriptive rejects.
5392	SenderID	String20Req	20	Y		For futures and options markets: represents Operator ID. For EBS and 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: https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.
1505	PartyDetailsListRequestID	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"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. For on-demand messages: <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.
5979	RequestTime	uint64	8	Y		Time (UTC) the request was received by the MSGW. UTC timestamps are sent in number of nanoseconds since the UNIX epoch with microsecond precision.
5297	SendingTimeEpoch	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
9774	CancelledSymbol	StringLength6	6	Y		Security Group cancelled for a Quote Cancel acknowledgment.
9537	Location	String5Req	5	Y		ISO identifier of the physical location of the individual or team head trader identified by the tag 5392 (SenderID) in the message. The first two bytes as per ISO 3166-1, identify the country (e.g., JP = Japan, CN = China). The next three bytes indicate a comma-delimited state or province code (e.g., CA = California, QC = Quebec). For valid values, refer to ftp.cmegroup.com/fix/coo . 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. Note: this field is optional for EBS Market and eFIX Matching Service instruments.
117	QuoteID	uint32	4	Y		Unique identifier for Quote Cancel message.
300	QuoteRejectReason	uint16NULL	2	N	1=Unknown symbol (security) 2=Exchange (Security) closed 3=Quote request exceeds limit 5=Unknown quote 6=Duplicate quote 7=Invalid bid/ask spread 8=Invalid price 9=Not authorized to quote security 20=Too many rejects and cancel Product Code* 98=Market maker protection* 99=Missing account number or 'other' reason* *CME defined value	Contains reason (error code) the corresponding Request for Quote message has been rejected.

5904	DelayDuration	uint16NULL	2	N		Not currently being used.
1028	ManualOrderIndicator	ManualOrderReq	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>
297	QuoteStatus	QuoteCancelStatus	1	Y	<ul style="list-style-type: none"> 1=Cancel per Instrument 3=Cancel for Security Group 4=Cancel All Quotes 5=Rejected 100=Cancel per Quote Set 	Identifies the type of Quote Cancel. A working quote can be cancelled by providing either it's instrument, quote set, product group, or by cancelling all.
9772	NoProcessedEntries	uint32	1	Y		Number of quotes successfully cancelled.
9773	MMPProtectionReset	BooleanFlag	1	Y	<ul style="list-style-type: none"> 0=False 1=True 	Set to '1' on the Quote Cancel Acknowledgment message sent after Market Maker Protection is triggered and all resting quotes are cancelled for that particular group (tag 297=3).
9765	PossibleRetransmissionFlag	BooleanFlag	1	Y	<ul style="list-style-type: none"> 0=False 1=True 	<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>
9775	UnsolicitedCancelType	CharNULL	1	N	iLink 2 Tag 9775- UnsolicitedCancelTypes Table of Values	Type of Quote Cancel generated by CME. Returned only for unsolicited quote cancels.
9553	SplitMsg	SplitMsg		N	<ul style="list-style-type: none"> 0=Split Msg Delayed 1=Out of Order Msg Delayed 2=Complete Msg Delayed 	<p>Indicates if a message was delayed as a result of:</p> <ul style="list-style-type: none"> being split among multiple packets (0) TCP re-transmission (1) due to a previously submitted split or out of order message (2). <p>If absent then the message was not delayed, split, or received out of order.</p>
304	TotalQuotes	uint8NULL	1	N		<p>Total number of quotes for the quote set across all messages.</p> <p>Will be populated only for enumerated rejects for Cancel by Instrument.</p>
9373	LiquidityFlag	BooleanNULL	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.</p>
295	NoQuoteEntries	groupSize	3	Y		<p>The number of quote entries for a quote set.</p> <p>Populated only for enumerated rejects for Cancel by Instrument.</p>
299	QuoteEntryID	uint32	4	Y		Unique identifier for a quote. The QuoteEntryID stays with the quote as a static identifier even if the quote is updated. For fills, this value is transposed into client order ID (tag 11).
48	SecurityID	int32	4	Y		Security ID as defined in the market data Security Definition message.
368	QuoteEntryRejectReason	uint8	1	Y	Reject codes	Reason (error code) quote has been rejected.
296	NoQuoteSets	groupSize	3	N		<p>The number of sets of quotes in the message.</p> <p>Will be populated only for enumerated rejects for Cancel by Quote Set.</p>
302	QuoteSetID	uint16	2	Y		Unique ID for the Quote Set.
9030	QuoteErrorCode	uint16	2	Y	<ul style="list-style-type: none"> 1=Unknown symbol (Security) 2=Exchange (Security) closed 4=Too late to enter 6=Duplicate quote set ID (if CME Globex already processed this quote set ID in the same message) 9=Not authorized to quote security 	Reason (error code) quote set cancel has been rejected.

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">• split among multiple packets (tag 9553=0)• out-of-order (tag 9553=1)• a previously submitted split message (tag 9553=2) <p>Subtracting this number from tag 60-TransactTime will represent original received time of in-flight message.</p>
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