

Mass Quote Cancel - Audit Trail Requirements

The Mass Quote message submitted to CME Globex must be decomposed into its quote entries. The Audit Trail must include one line item per quote entry.

Blank table cell = Not Applicable

Position	Field Name	TO/FROM CME (Tier 1 component interactions with CME Globex)	Associated iLink Tag
1	Sending Timestamps	Presence: Mandatory for all architecture Format: UTC Timestamp Value: YYYYMMDD-hh:mm:ss.sss populated minimally at millisecond precision.	52 - SendingTime
2	Receiving Timestamps		60 - Transact Time
3	Message Direction	Presence: Mandatory Format: String Value: "TO CME"	57 - TargetSubID
4	Operator ID	Presence: Mandatory Format: String with a maximum length of 18 bytes. Value: Must only contain letters, numbers and/or the following characters: _ - : @ . + () / \	50 - SenderSubID
5	Self-Match Prevention ID	Presence: Mandatory if present in captured message Format: String	7928 - SelfMatchPreventionID
7	Session ID	Presence: Mandatory Format: String Value: Exactly 3 Characters	49 - SenderCompID
8	Executing Firm ID	Presence: Mandatory Format: String Value: Exactly 3 Characters	49 - SenderCompID
9	Manual Order Identifier	Presence: Mandatory Format: String Value: 'Y' or 'N'	1028 - ManualOrderIndicator
10	Message Type	Presence: Mandatory Format: String Value: "Z/1" or "Z1" for Cancel per instrument "Z/3" or "Z3" for Cancel per instrument group "Z/4" or "Z4" for Cancel all quotes "Z/100" or "Z100" for Cancel by Quote Set ID	35 - MsgType / 298 - QuoteCancelType
17	Instrument Description	Presence: Mandatory for Message type Z/1 and Z/3. Format: String For message type Z/1: Value must follow CME Group instrument code nomenclature. For message type Z/3: Value must be 2- or 3-character long.(instrument group).	tag 107 or 55 - Symbol
18	Market Segment ID	Presence: Mandatory if present in captured message. Format: String Value: Must be the Market Segment ID corresponding to the Instrument.	57 - TargetSubID

41	Message Quote ID	Presence: Mandatory Format: String Value: Must only contain letters, numbers and/or the following characters: _ - : @ . + () / \ Must not be used for any other Mass Quote ID from customer-generated messages in the file.	117 - QuoteID
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