

iLink 3 Order Mass Action Request

An Order Mass Action Request is sent by the client system to cancel working orders for a particular SenderCompID.

35=CA

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
1505	PartyDetailsListRequestID	uint64	8	Y		<p>The unique identifier of the Party Details Definition Request Acknowledgment associated with this message; this is the value submitted on the inbound message.</p> <p>For pre-registered messages:</p> <ul style="list-style-type: none"> • Unique ID from Party Details Definition Request Acknowledgment message • PartyDetailsListRequestID0. <p>For on-demand messages:</p> <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.
2422	OrderRequestID	uint64	8	Y		<p>Use OrderRequestID to identify a request to enter, modify, or delete an order. Echoed back on the Order Mass Action Report response.</p>
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>
9726	SeqNum	uint32	4	Y		<p>Sequence number assigned to this message.</p> <p>The max value is 999999999 which is 1 short of 1 billion.</p>
5392	SenderID	String20Req	20	Y		<p>For futures and options markets: represents Operator ID.</p> <p>For EBS and fixed income markets: represents the Entering Trader. For EBS this value must be 3 characters.</p> <p>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:</p> <p>https://www.cmegroup.com/rulebook/files/cme-group-Rule-576.pdf</p> <p>In FirmSoft and Global Command Center queries for order status and cancellations, this value must be exact.</p>
1373	MassActionType	MassAction	0	Y	<ul style="list-style-type: none"> • Cancel=3 	<p>Specifies the type of action requested.</p>
5297	SendingTimeEpoch	uint64	8	Y		<p>Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.</p>
1151	SecurityGroup	StringLength6	6	N		<p>Specifies the Product Group for which working orders should be cancelled. Conditionally required if MassActionScope="Product Group" (tag 1374=10). Will be ignored if present for any MassActionScope other than Product Group.</p>
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 ftp.cmegroup.com/fix/coo.</p> <p>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.</p> <p>Note: this field is optional for EBS Market and eFIX Matching Service instruments.</p>

48	SecurityID	Int32NULL	4	N		Conditionally required if MassActionScope="Instrument" (tag 1374=1). Will be ignored if present for any MassActionScope other than Instrument.
1374	MassActionScope	MassActionScope	1	Y	<ul style="list-style-type: none"> • 1=Instrument • 7=All (for future use) • 9=Market Segment ID • 10=Product Group • 100=Quote Set ID (for future use) 	Specifies the scope of the action.
1300	MarketSegmentID	uint8NULL	1	N		Specifies the market segment (physical match engine partition) for which working orders should be cancelled. Conditionally Required if MassActionScope="Market Segment" (tag 1374=9). Will be ignored if present for any MassActionScope other than Market Segment.
6115	MassCancelRequestType	MassCancelRequestType	1	N	<ul style="list-style-type: none"> • MassCancelRequestType=100 (Operator ID) • MassCancelRequestType=101 (Account) 	If present specifies the scope of the Order Mass Action Request within the context of Session and Firm. If absent 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"> • Side=1 (Buy) • Side=2 (Sell) 	If present only orders belonging to one side will be cancelled. If absent orders belonging to both sides will be cancelled.
40	OrdType	MassActionOrdType	1	N	<ul style="list-style-type: none"> • OrdType=2 (Limit) • OrdType=4 (StopLimit) 	If present 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"> • TimeInForce=0 (Day) • TimeInForce=1 (GTC) • TimeInForce=6 (GTD) 	If present then only orders with this qualifier will be cancelled. If absent then all Day & GT orders will be cancelled.
9373	LiquidityFlag	BooleanNULL	1	N	<ul style="list-style-type: none"> • 0=False • 1=True 	Indicates if an order was submitted for market making obligation as required for MIFID. Applicable only for EU BrokerTec.