

iLink 3 Quote Cancel

The Quote Cancel message is used by a market maker to cancel all quotes or a partial set of quotes submitted during a specific session which are still tradeable and have not been rejected or expired. This message can be used to:

- Cancel all active quotes
- Cancel all active quotes for a Product Group
- Cancel individual quotes for an instrument
- Cancel all active quotes for a Quote Set per side
- Quote Cancel messages are processed upon receipt by CME regardless of whether the corresponding resting quotes are completely or partially filled

35=Z

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.
5297	SendingTimeEpoch	uint64	8	Y		<p>Time when the message is sent. 64-bit integer expressing the number of nano seconds since midnight January 1, 1970.</p>
1028	ManualOrderIndicator	ManualOrDlndReq	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>
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>

117	QuoteID	uint32	4	Y		Client system generated identifier of the Quote Cancel message. Must be unique per message trading session.
298	QuoteCancelType	QuoteCancelType	1	Y	<ul style="list-style-type: none"> • 1=Cancel for Instrument • 3=Cancel for Security Group • 4=Cancel All Quotes • 100=Cancel for Quote Set 	Identifies the type of Quote Cancel. Cancel can be by instrument, quote set, product group, or all.
9373	Liquidity Flag	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.
295	NoQuote Entries	groupSize	3	Y	<ul style="list-style-type: none"> • minValue=1 • maxValue=15 	The number of quote entries for quote sets, instruments, product group, or cancel all. 298=1 1 to 15 298=3 1 298=4 1 298=100 1 (for cancel by quote set a product group has to be specified here)
1151	Security Group	StringLength6	6	Y		A designation assigned a group of related securities which may be concurrently affected by market events and actions. Must be first field in the repeating group. Should contain [N/A] for cancel all. All quote sets and individual instruments must belong to a specific product group; the first determines the group to be applied for the rest of the repeating group entries.
48	SecurityID	Int32NULL	4	N		Should be conditionally populated only for 298=1 (cancel for instrument). Will be ignored if present for any QuoteCancelType other than Instrument.
296	NoQuote Sets	groupSize	3	N	<ul style="list-style-type: none"> • minValue=1 • maxValue=15 	The number of sets of quotes in the message. Conditionally required if 298=100. Set the groupSize to 0 when not required.
134	BidSize	uint32NULL	4	N		Should be conditionally populated and set to zero only for 298=100 (cancel for Quote Set) to cancel all buy side quotes for Quote Set ID. Will be ignored if present for any QuoteCancelType other than Quote Set.
135	OfferSize	uint32NULL	4	N		Should be conditionally populated and set to zero only for 298=100 (cancel for Quote Set) to cancel all sell side quotes for Quote Set ID. Will be ignored if present for any QuoteCancelType other than Quote Set.
302	QuoteSetID	uint16	2	Y		Should be conditionally populated only for 298=100 (cancel for Quote Set). Will be ignored if present for any QuoteCancelType other than Quote Set.