

iLink 3 Mass Quote Acknowledgment

The Mass Quote Acknowledgment message is used as the response to a Mass Quote to notify customers of accepted and rejected quotes.

35=b, 297=0,5

Tag	Name	Binary Type	Binary Length	Req	Enumeration	Description
9726	SeqNum	ulInt32	4	Y		Sequence number assigned to this message. The max value is 999999999 which is 1 short of 1 billion.
39001	UUID	ulInt64	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. For EBS this value must be 3 characters. 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, including preceding and following spaces.
1505	PartyDetailsListRequestID	ulInt64	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	uln64	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	ulInt64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
131	QuoteRequestID	ulInt64NULL	8	N		Conditionally present when Mass Quote was sent in response to Request for Quote.
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	ulInt32	4	Y		Unique identifier for Mass Quote populated by the client system.

300	QuoteRejectReason	uInt16NULL	2	N	<ul style="list-style-type: none"> 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 98=Market maker protection* 99=Missing account number or 'other' reason* *CME defined value 	Contains reason (error code) the corresponding Mass Quote message has been rejected. When this tag is returned, all quotes in the corresponding Mass Quote message are rejected.
5904	DelayDuration	uInt16NULL	2	N		Not currently being used.
297	QuoteStatus	QuoteAckStatus	1	Y	<ul style="list-style-type: none"> • 0=Accepted • 5=Rejected 	Indicates acceptance or rejection of Mass Quote message.
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>
9772	NoProcessedEntries	uInt8	1	Y		Number of quotes that have been accepted from the corresponding inbound message.
9773	MMPProtectionReset	BooleanFlag	1	Y	<ul style="list-style-type: none"> • 0=False • 1=True 	Set to Y on the first Quote Acknowledgment sent after Market Maker Protection reset.
9553	SplitMsg	SplitMsg	1	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, 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"> • 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>
5409	ShortSaleType	ShortSaleType	1	N	<ul style="list-style-type: none"> • 0=Long Sell • 1=Short Sale With No Exemption (SESH) • 2=Short Sale With Exemption (SSEX) • 3=Undisclosed Sell (Information not available – UNDI) 	<p>Indicates the type of short sale on Sell orders only as required for MiFID.</p> <p><i>Should not be used for Buy orders.</i></p> <p>Applicable only for EU fixed income markets.</p> <div style="border: 1px solid black; padding: 5px; margin-top: 10px;"> <p>Note</p> <p>The Short-Selling Field is only required from Participants when BrokerTec EU has a regulatory obligation (pursuant to Article 26(5) of MiFIR) to conduct transaction reporting on behalf of the Participant. This obligation only applies to BrokerTec EU when the relevant participant is exempt from MiFIR (typically non-EEA (European Economic Area) firms, corporate entities or certain asset managers). Please reach out to TradingVenueCompliance@cmegroup.com for guidance.</p> </div>
304	TotNoQuoteEntries	uInt8NULL	1	N		<p>Total number of quotes for the quote set across all messages.</p> <p>Populated only for enumerated rejects.</p>

9765	PossRetransFlag	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>
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>
295	NoQuoteEntries	groupSize	3	N		<p>The number of quote entries for a quote set.</p> <p>Populated only for enumerated rejects.</p>
299	QuoteEntryID	uint32	4	Y		<p>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 tag 11-ClOrdID.</p>
48	SecurityID	Int32	4	Y		<p>Security ID as defined in the market data Security Definition message.</p>
302	QuoteSetID	uint16	2	Y		<p>Unique id for the Quote Set.</p> <p>Populated only for enumerated rejects.</p>
368	QuoteEntryRejectReason	uint8	1	Y	Reject codes	<p>Reason (error code) quote has been rejected.</p>

Tag 368-QuoteEntryRejectReason

Rejection Code	Description
1	Unknown symbol (Security)
2	Exchange (Security) closed
3	Quote exceeds limit
5	Unknown quote
6	Duplicate quote
7	Invalid bid/ask spread
8	Invalid price
9	Not authorized to quote security
51*	Unknown symbol (Security) and cancel resting quote
52*	Exchange (Security) closed and cancel resting quote
53*	Quote exceeds limit and cancel resting quote
54*	Too late to enter and cancel resting quote
55*	Unknown quote and cancel resting quote
56*	Duplicate quote and cancel resting quote
57*	Invalid bid/ask spread and cancel resting quote
58*	Invalid price and cancel resting quote
59*	Not authorized to quote security and cancel resting quote
89*	Order price is outside daily limit
98*	Mass Quote Protection
99*	Other
100	Quote entry quantity is outside of the allowable range
101	Order quantity is outside the allowable range 'Quantity 10000 Max: 9999 Min:1

102*	Self Match Prevention ID is not associated with the given Firm ID
131*	Order price is outside bands and cancel resting quote

*=CME-defined