


iLink 2 Mass Quote

Authorized client systems can submit [Mass Quotes \(tag 35-MsgType=i\)](#) messages to generate bid/ask pairs and two-sided markets for multiple instruments for CME Group options.

The  symbol indicates a repeating tag.

 If a repeating group in this message is not structured correctly, a [Business Level Reject \(tag 35=j\)](#) message will be sent with tag 58=**Malformed Message <First Tag description (tag number) > Not First Tag of Repeating Group.**

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 Standard Header - Client System to CME Globex					
35	MsgType	String(2)	i=Mass Quote	Y	Header tag identifying message type.
131	QuoteReqID	String(23)		N	If a quote entry is in response to a Quote Request, this tag should contain the QuoteReqID of the corresponding Request for Quote (tag 35-MsgType=R) market data message.
117	QuoteID	String(10)		Y	Client system generated identifier of the message. Must be unique per mass quote message per trading session.
9771	MMAccount	String(12)		Y*	Account number of Mass Quoting firm.
1028	ManualOrderIndicator	Boolean(1)	Y=manual N=automated	Y*	'N' indicates the message was generated by automated trading logic. Note: iLink messages containing a value other than 'Y' or 'N' in this tag will be rejected. This tag is subject to Rule 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing /Front-End Systems.</i>
1031	OrderHandlingInst	String(1)	W - Desk Y - Electronic (Default) C - Vendor-provided Platform billed by Executing Broker G - Sponsored Access via Exchange API or FIX provided by Executing Broker H - Premium Algorithmic Trading Provider billed by Executing Broker D - Other, including Other-provided Screen	Y	Defines source of original order.
204	CustomerOrFirm	Int(1)	0=Customer 1=Firm	Y*	The type of business conducted. <div style="border: 1px solid black; border-radius: 10px; padding: 10px; margin-top: 10px;">  Note <ul style="list-style-type: none"> If the order is sent by a customer of a clearing firm, then tag 204 = 0 (Customer) If the order is sent by a proprietary trader within a clearing firm, then tag 204 = 1 (Firm) </div>
7928	SelfMatchPreventionID	String(12)		N	This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier (subcomponent of tag 49-SenderCompID) will not match on CME Globex.

9702	CtiCode	Char(1)	1=CTI 1 2=CTI 2 3=CTI 3 4=CTI 4	Y*	Customer Type Indicator (CTI). For electronic trading CTI codes are defined as: <ul style="list-style-type: none"> • CTI 1: Applies to orders entered or trades executed by an individual member for their own account, for an account they controls, or for an account in which they have an ownership or financial interest. However, transactions initiated and executed by a member for the proprietary account of a member firm must be designated as CTI 2 transactions. • CTI 2: Applies to orders entered or trades executed for the proprietary accounts of a member firm, including Rule 106.H., I., N., R. and S. firms. • CTI 3: Applies to orders entered by a member or a nonmember terminal operator for the account of another individual member or an account controlled by such individual member. • CTI 4: Applies to all orders and transactions not included in CTI categories 1, 2, or 3. These typically are orders entered by or on behalf of nonmember entities. This tag is subject to Rule 536.D Customer Type Indicator (CTI) Codes and to 536.B.2 <i>Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems</i> . If you are unsure of which value to use, contact CME Group Market Regulation .
9773	MMPProtectionReset	Char(1)	Y=Reset N=Do not reset	N	When Mass Quoting Protection is triggered, CME Globex will not accept any new quotes from the Mass Quote customer for the given product group until it receives a Mass Quote message with the tag 9773-MMPReset flag set to 'Y' to reset protection. See Mass Quote Protections .
1731	AvgPxGroupID	String(20)		N	Used to identify account numbers or orders for grouping trades together for average price calculations. If incoming value is greater than max length, iLink will return the right-most twenty bytes.
1598	ClearingTradePriceType	String(1)	0 – Trade Clearing at Execution Price 1 – Trade Clearing at Alternate Clearing Price	N	Indicates whether spread differential trade is clearing at execution price (tag 31-LastPx) or alternate clearing price (i.e. previous day's settlement price).
819	AvgPxIndicator	Int(3)	0 – No Average Pricing (Default) 1 – Trade is part of an Average Price Group Identified by the AvgPxGroupID 3 - Notional Value Average Pricing with Average Price Group Identified by the AvgPxGroupID	N	Indicates if the resulting trade is to be average priced. This tag is also used to indicate type of average price grouping.
5149	Memo	String(75)		N	Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing Note: if tag 5149-Memo value on inbound messages exceeds the max length of 75 bytes, iLink will return a truncated 75 bytes from the right on the response.
296	NoQuoteSets	Int(2)		Y	The number of quote sets that follow in this message.
302	QuoteSetID	String(3)		Y	Sequential number for the quote set. For a given QuoteID, assumed to start at '1'. Must be the first tag in the repeating group.
307	UnderlyingSecurityDesc	String(20)		N	Instrument identifier for underlying futures contract (e.g. ESH0).
304	TotQuoteEntries	Int(3)		Y	Total quote entries. Must have the same value as tag 295-NoQuoteEntries.
295	NoQuoteEntries	Int(3)		Y	The number of quotes for the quote set.
299	QuoteEntryID	String(10)		Y	Client system provided unique identifier for quote in this repeating group. Must be the first tag in the repeating group.
55	Symbol	String(6)		Y*	This tag contains the Group Code of the instrument.
107	SecurityDesc	String(20)		Y*	Instrument identifier. Option Example: ESU8 C2425
167	SecurityType	String(3)	OPT=Option	Y*	Indicates instrument is an option.
48	SecurityID	Int(12)		N	Identifier of the instrument defined in tag 107-SecurityDesc.
22	SecurityIDSource	Char(1)	8=Exchange symbol	N	Identifies class or source of the tag 48-SecurityID value.
60	TransactTime	UTCTimestamp(21)		N	UTC format YYYYMMDD-HH:MM:SS.sss e.g. 20091216-19:21:41.109 UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy.
132	BidPx	Price(20)		N	Quoted bid price. Tag 132-BidPx cannot be submitted without the tag 134-BidSize. The decimal, and if applicable the negative sign of the price are each one character. Client systems should not supply more than 9 characters to the left and 9 characters to the right of the decimal.
134	BidSize	Int(9)		N	Quoted bid size. Tag 134-BidSize cannot be submitted without the tag 132-BidPx. A value of '0' sent in this tag cancels quotes on this side for the given instrument.

133	OfferPx	Price (20)		N	Quoted offer price. Ta 133-OfferPx cannot be submitted without the tag 135-OfferSize. The decimal, and if applicable the negative sign of the price are each one character. Client systems should not supply more than 9 characters to the left and 9 characters to the right of the decimal..
135	OfferSize	Int(9)		N	Quoted offer size. Tag 135-OfferSize cannot be submitted without the tag 133-OfferPx. A value of '0' sent in this tag cancels quotes on this side for the given instrument.
iLink 2 Standard Message Trailer					End of message.

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally