

iLink 3 Mass Quote

Authorized market makers use the Mass Quote message to submit bid/ask pairs and generate two-sided markets for multiple instruments for options.

Bolded red text indicates support for EBS Market.

35=i

| 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 | | Time when the message is sent. 64-bit integer expressing the number of nano seconds since midnight January 1, 1970. |
| 1028 | ManualOrderIndicator | ManualOrDindReq | 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> |
| 131 | QuoteRequestID | uint64ULL | 8 | N | | Unique identifier for quote request being responded to. |
| 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 | | Unique identifier for Mass Quote populated by the client system. |

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|------|----------------------|---------------|----|---|---|---|
| 304 | TotNoQuoteEntries | uint8 | 1 | Y | | Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set. Required if NoQuoteEntries > 0. Since fragmentation is not supported, this will always be equal to the value of NoQuoteEntries. |
| 9773 | MMPProtectionReset | BooleanFlag | 1 | Y | <ul style="list-style-type: none"> 0=False 1=True | When Market Maker Protection is triggered, CME Globex will not accept any new quotes from the market maker for that product group until it receives a Mass Quote message with the MMPProtectionReset flag set to True (1). |
| 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. |
| 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 | Indicates the type of short sale on Sell orders only as required for MiFID. Should not be used for Buy orders. Applicable only for EU fixed income markets. |
| | | | | | | <div style="border: 1px solid black; padding: 5px;"> <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> |
| 5187 | Reserved | String30 | 30 | N | | Reserved for future use. |
| 295 | NoQuoteEntries | groupSize | 3 | Y | <ul style="list-style-type: none"> minValue=1 maxValue=15 | The number of quote entries for a quote set. |
| 132 | BidPx | PRICENULL9 | 8 | N | | Bid price/rate accompanying bid size (tag 134). Note that either BidPx, OfferPx. or both must be specified for a new quote. |
| 133 | OfferPx | PRICENULL9 | 8 | N | | Offer price/rate. This goes together with offer size (tag 135). Note that either BidPx, OfferPx or both must be specified for a new quote. |
| 299 | QuoteEntryID | uint32 | 4 | Y | | Unique identifier for a quote. The QuoteEntryID persists with the quote as a static identifier even if the quote is updated. For fills, this value is transposed into the Client Order ID (tag 11). For trade cancellation or correction resulting from quotes, this value is not transposed into the Client Order ID (tag 11). |
| 48 | SecurityID | Int32 | 4 | Y | | Security ID as defined in the market data Security Definition message. |
| 134 | BidSize | uint32NULL | 4 | N | | Quantity of bid. This accompanies bid price (tag 132). |
| 135 | OfferSize | uint32NULL | 4 | N | | Quantity of offer. This accompanies offer price (tag 133). |
| 309 | UnderlyingSecurityID | Int32NULL | 4 | N | | Description of the underlying futures security. |
| 302 | QuoteSetID | uint16 | 2 | Y | | Unique ID for the Quote Set. |