

iLink 2 Quote Cancel Acknowledgment

The **Quote Cancel Acknowledgment** (tag 35-MsgType=b, tag 297-QuoteAckStatus=1, 3, 4 or 5) message is sent in response to a [iLink 2 Quote Cancel](#) message. This message can also be unsolicited in a scenario where CME Globex initiates the cancellation.

The **symbol** indicates a repeating tag.

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 Standard Header - CME Globex to Client System					
35	MsgType	String (2)	b=Quote Acknowledgment (Cancel)	Y	Header tag identifying message type.
297	QuoteAckStatus	Int(3)	1=Cancel per instrument accepted 3=Cancel per group code accepted 4=Cancel all accepted 5=Rejected 100=Cancel per Quote Set accepted	Y	The Quote Cancel Acknowledgment message will have one of three formats when received in response to a Quote Cancel message: <ul style="list-style-type: none"> Positive acknowledgment with all cancels accepted - 1 tier/thin ack. Positive acknowledgment with some or all cancels rejected - 2 tiers /fat ack. Negative acknowledgment with all quotes rejected - 1 tier/thin ack. See Mass Quotes - Cancellation.
117	QuoteID	String (10)		Y*	Identifier of the corresponding Quote Cancel message.
300	QuoteRejectReason	Int(3)	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 20=Too many rejects and cancel Product Code* 98=Market maker protection* 99=Missing account number or 'other' reason* *CME defined value	N	Contains reason (error code) why the Quote Cancel message was rejected.
7928	SelfMatchPreventionID	String (12)		N	This tag is required when market participants elect to use the optional Self Match Prevention functionality. Sent only for an unsolicited quote cancel triggered by Self-Match Prevention.
9774	CancelledSymbol	String (2)		Y*	Group code being cancelled.
9772	NoProcessedEntries	Int(5)		Y*	Number of quotes that have been accepted from the corresponding inbound message.
9773	MMPProtectionReset	Char(1)		N	This tag is sent and set to "Y" only when Mass Quote Cancellation has been triggered by Mass Quote Protection (tag 9775-UnsolicitedCancelType=F).
9775	UnsolicitedCancelType	Char(1)	Tag 9775-UnsolicitedCancelType Table of Values	N	Type of cancel (A-H) if initiated by CME Globex platform.
58	Text	String (200)		N	Reason (error text) for quote cancel reject.
1028	ManualOrderIndicator	Boolean(1)	Y=manual N=automated	Y*	Value sent on inbound message from client system indicating the order as sent manually or generated by automated trading logic.
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.

304	TotQuoteEntries	Int(3)		N	Always identical to tag 295-NoQuoteEntries.
295	NoQuoteEntries	Int(3)		N	The number of quote cancels that follow in this message.
299	QuoteEntryID	String(10)		Y	This tag contains the QuoteEntryID of the quote that failed to be cancelled or 'CME' if the quote could not be found, e.g. attempt to cancel an invalid contract.
55	Symbol	String(6)		N	Group code of the quote that failed to be cancelled.
107	SecurityDesc	String(20)		N	Instrument identifier. Future Example: GEZ8 Option Example: GEZ9 C9375
167	SecurityType	String(3)	FUT=Future OPT=Option	N	Indicates instrument is future or option.
48	SecurityID	Int(12)		N	Identifier of the instrument defined in tag 107-SecurityDesc.
22	SecurityDSource	Char(1)	8=Exchange symbol	N	Identifies class or source of the tag 48-SecurityID value.
368	QuoteEntryRejectReason	Int(4)	Tag 368-QuoteEntryRejectReason Table of Values	Y*	This tag contains the reason (error code) why the cancellation failed.
296	NoQuoteSets	Int(2)		N	The number of quote sets that follow in this message.
302	QuoteSetID	String(10)		Y	Unique ID for the Quote Set.
9030	QuoteErrorReason	Int(4)	1=Unknown symbol (Security) 2=Exchange (Security) closed 4=Too late to enter 6=Duplicate quote set id (if CME Globex already processed this quote set id in the same message) 9=Not authorized to quote security	Y*	This tag contains the reason (error code) why the quote set cancellation failed.
5979	RequestTime	Int(20)		C	Information carried on a response to convey the time (UTC) when the request was received by the MSGW application. UTC timestamps are sent in number of nanoseconds since UNIX epoch with microsecond precision. Sent only for a solicited quote cancel from Client System. Not required for an unsolicited quote cancel.
5904	DelayDuration	Int		N	Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being: <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) Subtracting this number from tag 5979-RequestTime will represent original received time of in-flight message
9553	SplitMsg	Int(1)	0 – Split message 1 – Out-of-order message 2 – Complete message	N	Indicates whether a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> split among multiple packets (0) out-of-order (1) a previously submitted split message (2) If absent, then the message was not subject to additional processing.
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