

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	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>
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.

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.
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.

Note

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.