

iLink 3 Quote Cancel Acknowledgment

Quote Cancel Acknowledgment message is used in response to a Quote Cancel message to either accept it or reject it. This message can also be unsolicited in a scenario where CME Globex initiates the cancellation.

Bolded red text indicates support for EBS Market.

35=b, 297=1,3,4,100

Tag	Field Name	Binary Type	Binary Length	Req	Enumeration	Description
9726	SeqNum	uint32	4	Y		Sequence number assigned to this message. The max value is 999999999 which is 1 short of 1 billion.
39001	UUID	uint64	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.
1505	PartyDetailsListRequestID	uint64	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	uint64	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	uint64	8	Y		Time when the message is sent. 64-bit integer expressing the number of nanoseconds since midnight January 1, 1970.
9774	CancelledSymbol	StringLength6	6	Y		Security Group cancelled for a Quote Cancel acknowledgment.
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/cool . 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	uint32	4	Y		Unique identifier for Quote Cancel message.

300	QuoteRejectReason	uint16NULL	2	N	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	Contains reason (error code) the corresponding Request for Quote message has been rejected.
5904	DelayDuration	uint16NULL	2	N		Not currently being used.
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>
297	QuoteStatus	QuoteCancelStatus	1	Y	<ul style="list-style-type: none"> 1=Cancel per Instrument 3=Cancel for Security Group 4=Cancel All Quotes 5=Rejected 100=Cancel per Quote Set 	Identifies the type of Quote Cancel. A working quote can be cancelled by providing either it's instrument, quote set, product group, or by cancelling all.
9772	NoProcessedEntries	uint32	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 '1' on the Quote Cancel Acknowledgment message sent after Market Maker Protection is triggered and all resting quotes are cancelled for that particular group (tag 297=3).
9765	PossibleRetransmissionFlag	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>
9775	UnsolicitedCancelType	CharNULL	1	N	iLink 2 Tag 9775- UnsolicitedCancelTypes Table of Values	Type of Quote Cancel generated by CME. Returned only for unsolicited quote cancels.
9553	SplitMsg	SplitMsg		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 then the message was not delayed, split, or received out of order.</p>
304	TotalNoQuoteEntries	uint8NULL	1	N		<p>Total number of quotes for the quote set across all messages.</p> <p>Will be populated only for enumerated rejects for Cancel by Instrument.</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>
295	NoQuoteEntries	groupSize	3	Y		<p>The number of quote entries for a quote set.</p> <p>Populated only for enumerated rejects for Cancel by Instrument.</p>
299	QuoteEntryID	uint32	4	Y		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 client order ID (tag 11).
48	SecurityID	int32	4	Y		Security ID as defined in the market data Security Definition message.
368	QuoteEntryRejectReason	uint8	1	Y	Reject codes	Reason (error code) quote has been rejected.
296	NoQuoteSets	groupSize	3	N		<p>The number of sets of quotes in the message.</p> <p>Will be populated only for enumerated rejects for Cancel by Quote Set.</p>
302	QuoteSetID	uint16	2	Y		Unique ID for the Quote Set.

9030	QuoteErrorCode	uint16	2	Y	<p>1=Unknown symbol (Security)</p> <p>2=Exchange (Security) closed</p> <p>4=Too late to enter</p> <p>6=Duplicate quote set ID (if CME Globex already processed this quote set ID in the same message)</p> <p>9=Not authorized to quote security</p>	Reason (error code) quote set cancel has been rejected.
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>