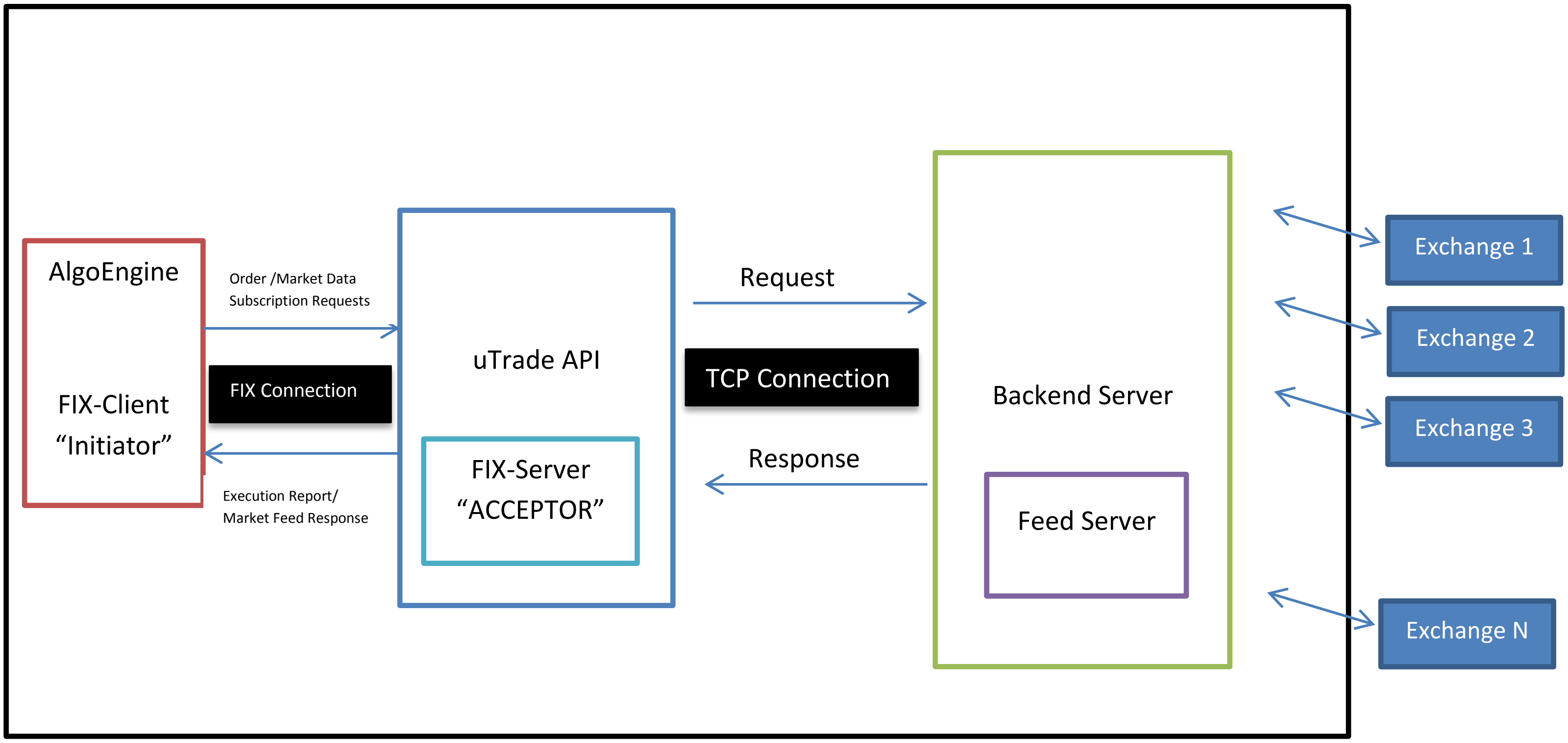
Contents

I) API Architecture:



II) Request Messages

1) FIX 4.2 : Order - Single <D> message

Tag	Field Name	Req'd	Comments	Supported Values
	<MessageHeader>	Y	MsgType <35> = D	
11	ClOrdID	Y	Set as 0	
21	HandlInst	Y		"1"
55	Symbol	Y		
54	Side	Y		1 = Buy, 2 = Sell
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.	
40	OrdType	Y		1 = Market, 2 = Limit
207	SecurityExchange	Y	Exchange on Which Order is to be Sent	"NSE", "BSE"
38	OrderQty	Y	Order Qty	
59	TimeInForce	Y		0 = Day, 3 = Immediate or Cancel (IOC)
167	SecurityType	N	Must be specified if a Future or Option. If a Future: Symbol <55>, SecurityType <167>, and MaturityMonthYear <200> are required. If an Option:Symbol <55>, SecurityType <167>, MaturityMonthYear <200>, PutOrCall <201>, and StrikePrice <202> are required.	"CS" = Common Stock, "FUT" = Future, "OPT" = Option
200	MaturityMonthYear	N	Specifiesthe month and year of maturity. Required if MaturityDay <205> is specified.	Format : "YYYYMM"
205	MaturityDay	N	Can be used in conjunction with MaturityMonthYear <200> to specify a particular maturity date.	Format : "MM"
201	PutOrCall	N	For Options	0 = Put, 1 = Call
202	StrikePrice	N	For Options	Value in Paisa
44	Price	N	Required for limit OrdTypes.	Value in Paisa
<MessageTrailer>		Y		

2) FIX 4.2 : Order Cancel/Replace Request <G> message

Tag	Field Name	Req'd	Comments	Supported Values
	<MessageHeader>	Y	MsgType <35> = G	
41	OrigClOrdID	Y	ClOrdID <11> of the previous order (NOT the initial order of the day) when canceling or replacing an order.	
11	ClOrdID	Y	Set as 0	
21	HandlInst	Y		"1"
55	Symbol	Y		
54	Side	Y		1 = Buy, 2 = Sell
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.	
40	OrdType	Y		1 = Market, 2 = Limit
44	Price	N	New Limit Price, Required for limit OrdTypes.	Value in Paisa
38	OrderQty	Y	New Order Qty	
	<MessageTrailer>	Y		

3) FIX 4.2 : Order Cancel Request <F> message

Tag	Field Name	Req’d	Comments	Supported Values
	<MessageHeader>	Y	MsgType <35> = D	
41	OrigClOrdID	Y	ClOrdID <11> of the previous order (NOT the initial order of the day) when canceling or replacing an order.	
11	ClOrdID	Y	Set as 0	
55	Symbol	Y		
54	Side	Y		1 = Buy, 2 = Sell
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.	
	<MessageTrailer>	Y		

4) FIX 4.2 : Market Data Request <V> message

Tag	Field Name	Req'd	Comments	Supported Values
<MessageHeader>		Y	MsgType <35> = V	
262	MDReqID	Y		
263	SubscriptionRequestType	Y		0 = Snapshot
264	MarketDepth	Y		Depth Count, Max : 5
267	NoMDEntryTypes	Y		
➔269	MDEntryType	Y		0 = Bid, 1= Offer
146	NoRelatedSym	Y	Symbol Group	Single Subscription at a time
➔55	Symbol	Y	Must be the first field in Repeating Group	
➔167	SecurityType	N	Must be specified if a Future or Option. If a Future:Symbol <55>, SecurityType <167>, and MaturityMonthYear <200> are required. If an Option:Symbol <55>, SecurityType <167>, MaturityMonthYear <200>, PutOrCall <201>, and StrikePrice <202> are required.	
➔200	MaturityMonthYear	N	Specifiesthe month and year of maturity. Required if MaturityDay <205> is specified.	
➔205	MaturityDay	N	Can be used in conjunction with MaturityMonthYear <200> to specify a particular maturity date.	
➔201	PutOrCall	N	For Options	
<MessageTrailer>		Y		

III) Response Messages

1) FIX 4.2 : Execution Report <8> message

Tag	Field Name	Req'd	Comments	Supported Values
<MessageHeader>		Y	MsgType <35> = 8	
37	OrderID	Y	Unique Order Id provided by Exchange	
11	ClOrdID	Y	Order Id generated by the Backend Server that uniquely identifies an order	
41	OrigClOrdID	N	ClOrdID <11> of the previous order when canceling or replacing an order.	
109	ClientID	Y		
17	ExecID	Y	Trade Id, If traded	
20	ExecTransType	Y		
150	ExecType	Y		
39	OrdStatus	Y	Describes the current state of a CHAIN of orders.	
103	OrdRejReason	N	For optional use with ExecType <150> = 8 (Rejected)	
55	Symbol	Y		
167	SecurityType	N	Available if a Future or Option. If a Future: Symbol <55>, SecurityType <167>, andMaturityMonthYear <200> are available. If an Option: Symbol <55>, SecurityType <167>,MaturityMonthYear <200>, PutOrCall <201>, and StrikePrice <202> are available.	"CS" = Common Stock, "FUT" = Future, "OPT" = Option
200	MaturityMonthYear	N	Specifiesthe month and year of maturity. Required if MaturityDay <205> is specified.	Format : "YYYYMM"
205	MaturityDay	N	Can be used in conjunction with MaturityMonthYear <200> to specify a particular maturity date.	Format : "MM"

201	PutOrCall	N	For Options	0 = Put, 1 = Call
202	StrikePrice	N	For Options	Value in Paisa
54	Side	Y		1 = Buy, 2 = Sell
38	OrderQty	N	Not provided on Rejected Messages	
44	Price	N	Provided if Order Type is Limit	Value in Paisa
32	LastShares	N	Quantity of shares bought/sold on this (last) fill.	
31	LastPx	N	Price <44> of this (last) fill	
151	LeavesQty		Pending Qty	
14	CumQty		Total Filled Qty	
<MessageTrailer>		Y		

a) Order Status Supported

Value	**OrdStatus <39>**	Description
0	New	Outstanding order with no executions
1	Partially Filled	Outstanding order with executions and remaining quantity
2	Rejected	Order has been Rejected
4	Canceled	Canceled order with or without executions
5	Replaced	Replaced order with or without executions
8	Filled	Order completely filled, no remaining quantity

2) FIX 4.2 : Market Data - Snapshot/Full Refresh <W> message

Tag	Field Name	Req'd	Comments	Supported Values
<MessageHeader>		Y	MsgType <35> = W	
55	Symbol	Y	Must be the first field in Repeating Group	
167	SecurityType	N	Must be specified if a Future or Option. If a Future:Symbol <55>, SecurityType <167>, and MaturityMonthYear <200> are required. If an Option:Symbol <55>, SecurityType <167>, MaturityMonthYear <200>, PutOrCall <201>, and StrikePrice <202> are required.	
200	MaturityMonthYear	N	Specifiesthe month and year of maturity. Required if MaturityDay <205> is specified.	
205	MaturityDay	N	Can be used in conjunction with MaturityMonthYear <200> to specify a particular maturity date.	
268	NoMDEntries	Y	Number of entries following.	
➔269	MDEntryType	Y		0 = Bid, 1 = Offer
➔270	MDEntryPx	Y	Price at Depth	
➔271	MDEntrySize	Y	Price at Depth	
201	PutOrCall	N	For Options	
<MessageTrailer>		Y		