

Call to API to be done as : match(argument)

ARGUMENT TO API

The core engine expects the following fields in the dictionary argument which will be passed to the core API for matching and execution :

User ID :	User ID of the user in question
Order type :	0 (New order for buy) 1 (New order for sell) 2 (Amend order) 3 (Cancel order)
Order ID :	A text field, which will be given by the Execution Links.
Security ID :	Valid security ID as is known to all the components. (Do not care if Order type = 3)
Order Qty :	The quantity of stocks which are to be traded. Value should be an integer and greater than 0. (Do not care if Order type = 3)
Price :	The price at which the security is offered to be bought or sold. (Should be greater than 0, and should have precision upto two decimal places.) (Do not care if Order type = 3)
Time stamp :	Timestamp as given by the Execution Links in the message. (Do not care if Order type = 2 or 3)
Return Order ID:	A text field given by execution links, which is to be returned as CIOrdID

RETURN VALUE FROM API

The API will return a list of dictionaries, each of which will be passed as a separate FIX message to the Execution Links. The number of dictionaries in the list will depend on the argument passed to the API and whether matching happened.

One dictionary will contain the following fields :

Response :	0 (New order accept) 1 (Amend order accept) 2 (Cancel order accept) 3 (New order rejected) 4 (Amend order rejected) 5 (Cancel order rejected) 6 (Order full execution) 7 (Order partial execution)
Order ID :	The order ID.
Security ID :	The ID of the security traded. (Valid only if Response = 6 or 7)
Order Qty :	Quantity of stocks which were traded. (Valid only if Response= 6 or 7)
Price :	Price at which stock was traded. (Valid only if Response = 6 or 7)
Reason :	String which contains the reason for rejecting the order. (Valid only if Response = 1, 3 or 5)