Rupeeseed Kafka Messaging API

Binary Response API

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Version 1.2

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- **Kafka Server test Configuration :**

  - **Server End Point : test1.rupeetracker.in**
  - **Port Number : 9092**
  - **Channel Name : <Configurable>**

- **Structure Padding :**
  - **Use Structure Pragma pack 4.**
  - **Offset calculated with header structure.**

Binary Structure of ORDER_RESPONSE Format :

Table 1 : Header Structure

Structure Name		HEADER_STRUCTURE		
Packet Length		36 Bytes		
Field Name	Data Type	Size in Bytes	Offset	Description
SequenceNo	Int	4	0	Order Sequence number set by API.
MessageLength	Short	2	4	Packet Length including header and body
MessageCode	Short	2	6	Transaction code.
ExchangeId	Char	6	8	Exchange where the message belongs i.e. NSE,BSE,MCX.etc
Error ID	Short	2	14	Internal Error Id
UserId	Unsigned Int	8	16	User id of the
Source	CHAR	1	24	Order placed from Mobile(M),Website (W),Admin(H),IOS(I) ,etc
Timestamp	Int	4	28	Timestamp in seconds from 01-01-1980 00:00:00
Segment	CHAR	1	32	Equity,Derivative,Commodity,etc.

Table 2 : ORDER_RESPONSE_STRUCTURE

Structure Name		ORDER_RESPONSE_STRUCTURE		
Packet Length		764 Bytes		
Field Name	Data Type	Size in Bytes	Offset	Description
HEADER_STRUCTURE	Struct	36		0
SecurityId	CHAR	12	36	Exchange assigned security id.

EntityId	CHAR	30	48	Id from where the order is initiated. Incase of client, client and entity id will be same.
ClientId	CHAR	30	78	Client id for the client order was initiated.
ExchangeOrderNum	CHAR	30	108	Exchange assigned order number
ProductId	CHAR	1	138	Product in which order was placed.
BuySellInd	CHAR	1	139	Buy or Sell indicator of the order.
OrderType	SHORT	2	140	Order Type which is Market Order,Limit,SL,SLM.
OrderValidity	SHORT	2	142	Validity of the order i.e. DAY,IOC,etc
DiscloseQty	INT	4	144	Disclose quantity
DiscloseQtyRem	INT	4	148	Disclose remaining quantity
RemQty	INT	4	152	Remaining quantity
TotalQty	INT	4	156	Total quantity
LastTradeQty	INT	4	160	Last traded quantity
TotalTradedQty	INT	4	164	Total traded quantity
Filler	INT	4	168	Filler quantity
OrderPrice	DOUBLE	8	172	Price at which order was placed. For MKT and SLM, order price will be 0.00
TriggerPrice	DOUBLE	8	180	Trigger price of SL and SLM order. MKT and LIMIT Trigger price will be 0.00.
InternalOrderNumber	DOUBLE	8	188	Internal Ordernumber
OrderSerialNumber	INT	4	196	Serial number of the same order number.
TradeSerialNumber	CHAR	30	200	Trade number provided by exchange on trade execution.
TradePrice	DOUBLE	8	232	Price at which order is executed.
Filler	CHAR	1	240	Filler quantity

AlgoOrderNumber	DOUBLE	8	244	Algo Order number .For product BO which is treated as algo ,Algo order number will be provided
StrategyId	SHORT	2	252	Strategy id for auto events like CKT hitting position,MTM square off, Intraday Auto square off,etc.
OffMarketFlag	CHAR	1	254	AMO flag if order is AMO.
ProCli	CHAR	1	255	Proprietary or client order flag.
UserType	CHAR	1	256	Type of user where the order was initiated. Dealer/ADMIN/client/etc.
OrderEntryTime	CHAR	20	257	Order Entry Date time
TransactionTime	CHAR	20	277	Order Entry Date time
RemarkField	CHAR	24	297	Echo field
MarketType	INT	4	324	Normal Market,Auction market
ReasonDescription	CHAR	300	328	Reason description in case of any Rejection
GoodTillDate	CHAR	40	628	Good till date of the order
LegValue	SHORT	2	668	Leg Value of the order.
Filler	CHAR	17	670	Filler quantity
MarketProFlag	CHAR	1	687	Market Protection Flag.
MarketProValue	DOUBLE	8	688	Market Protection value
ParticipantType	CHAR	1	696	Participant type of the order.
Settlor	CHAR	30	697	CP code at which order is placed.
GTCFlag	CHAR	1	727	Used for internal purpose
EncashFlag	CHAR	1	728	Used for internal purpose
PAN Number	CHAR	12	729	PAN of the client id registered with exchange.
GroupId	INT	4	744	Group id of the OMS server.
ErrorCode	CHAR	10	748	RMS Error code.
ExpiryFlag	CHAR	5	758	Expiry Flag.

Binary Structure of C2D_VIEW_NET_POSITION Format :

Table 1 : Header Structure

Structure Name		HEADER_STRUCTURE		
Packet Length		36 Bytes		
Field Name	Data Type	Size in Bytes	Offset	Description
SequenceNo	Int	4	0	Order Sequence number set by API.
MessageLength	Short	2	4	Packet Length including header and body
MessageCode	Short	2	6	Transaction code.
ExchangeId	Char	6	8	Exchange where the message belongs i.e. NSE,BSE,MCX.etc
Error ID	Short	2	14	Internal Error Id
UserId	Unsigned Int	8	16	User id of the Client
Source	CHAR	1	24	Order placed from Mobile(M),Website (W),Admin(H),IOS(I) ,etc
Timestamp	Int	4	28	Timestamp in seconds from 01-01-1980 00:00:00
Segment	CHAR	1	32	Equity,Derivative,C ommodity,etc.

Table 2 : C2D_VIEW_NET_POSITION_STRUCTURE

Structure Name		C2D_VIEW_NET_POSITION		
Packet Length		240 Bytes		
Field Name	Data Type	Size in Bytes	Offset	Description
HEADER_STRUCTU RE	Struct	36		0
sSecurityID	CHAR	12	36	Exchange assigned security

				id.
sExchId	CHAR	6	48	Exchange where the message belongs i.e. NSE,BSE,MCX.etc
iBuyQty	LONG32	4	56	Total buy quantity in position.This will include sum of day buy quantity and carry forward buy quantity
iBuyQtyCF	LONG32	4	60	The quantity which are bought as Carry forward
iBuyQtyDay	LONG32	4	64	The quantity which are bought as Intraday
fBuyVal	DOUBLE64	8	68	Total buy price in position.This will include sum of day buy price and carry forward buy price
fBuyValCF	DOUBLE64	8	76	The price at which order are bought as Carry forward
fBuyValDay	DOUBLE64	8	84	The price at which order are bought as Intraday
fBuyAvg	DOUBLE64	8	92	Average buying price
iSellQty	LONG32	4	100	Total sell quantity in position.This will include sum of day sell quantity and carry forward sell quantity
iSellQtyCF	LONG32	4	104	The quantity which are sold as Carry forward
iSellQtyDay	LONG32	4	108	The quantity which are sold as Intraday
fSellVal	DOUBLE64	8	112	Total sell price in position.This will include sum of day sell price and carry forward sell price
fSellValCF	DOUBLE64	8	120	The price at which order are sold as Carry forward
fSellValDay	DOUBLE64	8	128	The price at which order are sold as Intraday
fSellAvg	DOUBLE64	8	136	Average selling price
iNetQty	LONG32	4	144	Net quantity of position

fNetVal	DOUBLE64	8	148	Net value of position
fNetAvg	DOUBLE64	4	156	Average price of position
fGrossQty	DOUBLE64	8	164	Gross quantity of the position
fGrossVal	DOUBLE64	8	172	Gross Value of the position
cMktType	CHAR	5	180	Type of market.Eg-Normal market,Spot market,Auction market
cProductId	CHAR	1	185	Product in which order was placed
fRealisedProfit	DOUBLE64	8	188	Realised profit for that position
fMTM	DOUBLE64	8	96	MTM for that position
sClientId	CHAR	30	204	ClientId is used for client Identification
cSegment	CHAR	1	234	Segment in which order is place.Eg NSE,BSE
iRef_ID	LONG32	4	236	Only for Cross Currency

DATA DICTIONARY

Parameter	Possible values	Desc
product		
	C	CNC
	M	Margin
	I	Intraday
	H	Normal – Hybrid
	F	MTF
	B	BO – Bracket Order
	V	CO – Cover Order
txn_type		
	B	Buy
	S	Sell

segment		
	E	Equity
	D	Derivative
	C	Currency
	M	Commodity
order_type		
	2	Limit
	1	Market
	4	Stoploss
	3	Stoploss-Market
validity		
	3	Immediate or cancel
	0	Intraday
	1	Good till cancel
	6	Good till Date
source		
	M	Mobile Web
	W	Website
	N	Android
	I	IOS
	O	Operator Work Station
	H	Admin
Message code	2073	Order confirmed
	2074	Order modification confirmed
	2075	Order cancel confirmed
	2012	Market to limit convert
	2212	Stop loss triggered
	2222	Order Trade confirmed
	2231	New order rejected
	2042	Order modification reject
	2072	Order cancel reject
	2170	Order Freeze
	5522	AMO order cancel confirmed
	-1111	Internal oms order rejection
	4444	New order RMS rejection
	4445	Modify order RMS rejection
	-5502	Internal order confirmation response i.e. sent to exchange
	-5503	Internal order modification response i.e. sent to exchange

	-5504	Internal order cancellation response i.e. sent to exchange
	5521	AMO order modified
	5520	AMO order entry
	-6700	Convert To Delivery Net Position Data
	-6709	Convert To Delivery Interops Net Position Data
Exchange	NSE	
	BSE	
	MCX	
	ICEX	
	NCDEX	
ProCli	C	Client
	P	Pro Client
Expiry flag	M	Monthly
	W	Weekly