Bombay Stock Exchange Limited

BSE

The edge is efficiency

MARKETPLACE
TECHNOLOGIES

Document Owner	**Marketplace Technologies Pvt Ltd**
Version Number	**2.0**
Document Name	**FIX API for IML**
Document Author	**FasTrade Team**

Contents

1 INTRODUCTION 3
1.1 PURPOSE 3
1.2 TARGET AUDIENCE 3
2 FIX VERSION 3
3 REFERENCES 3
4 SUPPORTED MESSAGE TYPES 4
4.1 ADMINISTRATIVE MESSAGES 4
4.2 APPLICATION MESSAGES 4
5 FIX CONNECTIONS AND SESSIONS 6
5.1 PORTS 6
5.2 ESTABLISHING A FIX SESSION 6
5.3 MAINTAINING A FIX SESSION 6
5.4 TERMINATING A FIX CONNECTION 7
5.5 RE-ESTABLISHING A FIX SESSION 7
6 MESSAGE FORMATS 8
6.1 MESSAGE HEADER AND TRAILER 8
6.1.1 STANDARD HEADER 8
6.1.2 STANDARD TRAILER 9
6.2 ADMINISTRATIVE MESSAGES 9
6.2.1 LOGON 9
6.2.2 LOGOUT 9
6.2.3 HEARTBEAT 9
6.2.4 TESTREQUEST 9
6.2.5 RESENDREQUEST 10
6.2.6 REJECT 10
6.2.7 SEQUENCERESET 10
6.3 APPLICATION MESSAGES 11
6.3.1 ADD ORDER REQUEST 11
6.3.2 UPDATE ORDER REQUEST 13
6.3.3 DELETE ORDER REQUEST 15
6.3.4 ADD / UPDATE / DELETE TRANSACTIONS REPLY 16
6.3.5 TRADE CONFIRMATION 17
6.3.6 KILLED ORDER 18
6.3.7 PRICE CONFIRMATION FOR MARKET ORDERS 19
6.3.8 STOPLOSS NOTIFICATION 20
7 APPENDIX 21
7.1 LOCATION ID BREAK-UP 21
7.2 BEHAVIOUR OF MARKET PROTECTION 21
7.3 EXECUTION REPORT TYPE 21

1 INTRODUCTION

1.1 PURPOSE

This document describes the FIX rules of engagement to communicate with the Capital Market and Derivative Trading System. It serves as a development guide for the FIX users.

1.2 TARGET AUDIENCE

This document is written for system designers and programmers of user organizations and third party software developers who are responsible for the development of software to interact with BSE's Capital Market and Derivative Trading System using FIX Protocol.

2 FIX VERSION

BSE will support the FIX version 5.0 SP2.

3 REFERENCES

Fix 5.0 SP2 Specifications

4 SUPPORTED MESSAGE TYPES

4.1 ADMINISTRATIVE MESSAGES

Message	FIX Message Type	Description	Direction
HeartBeat	0	This is used by the client and exchange to exercise the communication line during periods of inactivity and verify that the interfaces at each end are available	Both
TestRequest	1	This is used by the client and exchange to request a response from the other party if inactivity is detected.	Both
ResendRequest	2	This is used by the client and exchange to allow for the recovery of messages lost during a malfunction of the communications layers.	Both
Reject	3	This is Used to reject a message that does not comply with the session level of the FIX protocol.	Both
SequenceReset	4	This is used by the client and exchange to increase or initialize the expected incoming sequence number of the other party.	Both
Logout	5	This is used by the client and exchange to terminate a FIX session.	Both
Logon	A	This is used by the client and exchange to establish a FIX session	Both

4.2 APPLICATION MESSAGES

APPLICATION MESSAGES

Message	FIX Message Type (35)	Description	Direction	Supports
Add Order Request	D	This request message is sent by the client for new order request.	Client to Exchange	Equity, Futures, Options
Update Order Request	G	This request message is sent by the Client to the Exchange for updating an order.	Client to Exchange	Equity, Futures, Options

Delete Order Request	F	This request message is sent by the Client to the Exchange when the user wants to delete an order.	Client to Exchange	Equity, Futures, Options
Add/Update/Delete Order Reply	8	This is the reply message sent to the client in response to all Add, Update, Delete requests. The reply message contains the transaction id and the status of the transaction after it was processed (i.e. success or failure)	Exchange to Client	Equity, Futures, Options
Trade Confirmation UMS	AE	This message is sent by the Exchange whenever trades occur for a trader	Exchange to Client	Equity, Futures, Options
Killed Order UMS	8	This message is sent by the Exchange when an order is killed by the exchange	Exchange to Client	Equity, Futures, Options
Price Confirmation for Market Orders UMS	8	This message is sent by the Exchange when a Market order is converted to a limit order	Exchange to Client	Equity, Futures, Options
Stop Loss Notification UMS	8	This message is sent by the Exchange to inform Client for stop loss being triggered.	Exchange to Client	Equity, Futures, Options
Business Message Reject	j	When any validation error occurs		Equity, Futures, Options

5 FIX CONNECTIONS AND SESSIONS

5.1 PORTS

TCP Port number 9212 will be used for Equity, Futures and Options.

5.2 ESTABLISHING A FIX SESSION

FIX connections and sessions between the client and exchange are maintained as specified in the FIX protocol.
Each client will use the Socket IP address and port to establish a TCP/IP session with the exchange. The client will initiate a FIX session by sending the Logon message. The client will identify itself using the SenderCompID (49) field. The exchange will validate the CompID of the client.
Once the client is authenticated, the exchange will respond with a Logon message. The client must wait for this Logon message before sending additional messages.
If CompID validation fails, the exchange will break the TCP/IP connection with the client without sending a Logout or Reject message. As the logon attempt failed the exchange will not increment the inbound message sequence number expected from the client.
The exchange will accept any message only between the session start time and end time of each trading day. At the end time, exchange will initiate a logout request to the client.

5.3 MAINTAINING A FIX SESSION

Message Sequence Numbers
As outlined in the FIX protocol, the client and exchange will each maintain a separate and independent set of incoming and outgoing message sequence numbers. Sequence numbers should be initialized to 1 (one) at the start of each trading day and be incremented throughout the session.
Monitoring sequence numbers will enable parties to identify and react to missed messages and to gracefully synchronize applications when reconnecting during a FIX session.
If any message sent by the client contains a sequence number that is less than what is expected and the PossDupFlag (43) is not set to "Y", the exchange will send a Logout message and terminate the FIX connection. The Logout message will contain the next expected sequence number.
A FIX session may not continue to the next trading day. The exchange will initialize its sequence numbers at the start of each trading day. The client is expected to employ the same logic.

Heartbeats
The client and exchange will use the Heartbeat message to exercise the communication line during periods of inactivity and to verify that the interfaces at each end are available. The heartbeat interval will be the HeartBtInt (108) specified in the client's Logon message,
The exchange will send a Heartbeat message anytime it has not transmitted a message for the heartbeat interval. The client is expected to employ the same logic.
If the exchange detects inactivity for a period longer than the HeartBtInt (108) specified in the client's Logon message, it will send a Test Request message to force a Heartbeat message from the client. If inactivity continues for a second heartbeat interval, the exchange will send a Logout message and break the TCP/IP connection with the client. The client is expected to employ similar logic if inactivity is detected on the part of the exchange.

Increase Expected Sequence Number
The client or exchange may use the Sequence Reset message in Gap Fill mode if it wishes to increase the expected incoming sequence number of the other party.
The client or exchange may also use the Sequence Reset message in Sequence Reset mode if it wishes to increase the expected incoming sequence number of the other party. The Sequence Reset message should only be used recover from an emergency situation. It should not be relied upon as a regular practice.

5.4 TERMINATING A FIX CONNECTION

The client is expected to terminate each FIX connection at the end of each trading day by sending the Logout message. The exchange will respond with a Logout message to confirm the termination. The client will then break the TCP/IP connection with the exchange.
All open TCP/IP connections will be terminated by the exchange when it shuts down (a Logout message will not be sent). Under exceptional circumstances the exchange may initiate the termination of a connection during the trading day by sending the Logout message.
If, during the exchange of Logout messages, the client or sever detects a sequence gap, it should send a Resend Request message.

5.5 RE-ESTABLISHING A FIX SESSION

If a FIX connection is terminated during the trading day it can be re-established via an exchange of Logon messages. Once the FIX session is re-established, the message sequence numbers will continue from the last message successfully transmitted prior to the termination.

Resetting Sequence Numbers:
If the client requires both parties to initialize (i.e. reset to 1) sequence numbers, it may use the ResetSeqNumFlag (141) field of the Logon message. The exchange will respond with a Logon message with the ResetSeqNumFlag (141) field set to "Y" to confirm the initialization of sequence numbers.

6 MESSAGE FORMATS

6.1 MESSAGE HEADER AND TRAILER

6.1.1 STANDARD HEADER

Fix Field Name	Tag	Description	Valid Values	Required
BeginString	8	Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE.	FIXT.1.1	Y
BodyLength	9	Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE.		Y
MsgType	35	Defines message type. ALWAYS THIRD FIELD IN MESSAGE.	Refer Supported Message Types	Y
SenderCompID	49	Assigned value used to identify firm sending message.	<Broker Id>_<Trader ID> e.g. 1111_202	Y
TargetCompID	56	Assigned value used to identify receiving firm	BSE_CM	Y
MsgSeqNum	34	Integer message sequence number.		Y
SenderLocationID	142	Location Id of the end-user who is placing the orders. Details of this Location Id should be registered with Exchange. Required in case of Add/Update Order Entry.	Refer Appendix	N
PossDupFlag	43	Indicates possible retransmission of message with this sequence number	N = Original transmission Y = Possible duplicate	N
SendingTime	52	Time of message transmission	In UTC	Y
OrigSendingTime	122	Original time of message transmission when transmitting orders as the result of a resend request.	In UTC	N

6.1.2 Standard Trailer

Fix Field Name	Tag	Description	Valid Values	Required
CheckSum	10	Three byte, simple checksum		Y

6.2 Administrative Messages

6.2.1 Logon

Fix Field Name	Tag	Description	Valid Values	Required
EncryptMethod	98	Method of encryption. This is not supported	0 = None.	Y
HeartBtInt	108	Heartbeat interval (seconds)	30 seconds	Y
ResetSeqNumFlag	141	Indicates that the both sides of the FIX session should reset sequence numbers.	Y = Yes, reset sequence numbers N = No	N
DefaultApplVerID	1137	Specifies the service pack release being applied, by default, to message at the session level.	9=Fix50SP2	Y

6.2.2 Logout

Fix Field Name	Tag	Description	Valid Values	Required

6.2.3 HeartBeat

Fix Field Name	Tag	Description	Valid Values	Required

6.2.4 TestRequest

Fix Field Name	Tag	Description	Valid Values	Required
TestReqID	112	Identifier included in Test Request message to be returned in resulting Heartbe	Integer Values	Y

6.2.5 RESENDREQUEST

Fix Field Name	Tag	Description	Valid Values	Required
BeginSeqNo	7	Message sequence number of first message in range to be resent		Y
EndSeqNo	16	Message sequence number of last message in range to be resent.	If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).	Y

6.2.6 REJECT

Fix Field Name	Tag	Description	Valid Values	Required
RefMsgType	372	The MsgType (35) of the FIX message being referenced.		Y
RefTagID	371	The tag number of the FIX field being referenced.		N
RefSeqNum	45	Message sequence number of last message in range to be resent.	Reference message sequence number	N
SessionRejectReason	373	Code to identify reason for a session-level Reject message.		N
Text	58	Free format text string	Reject Reason	N

6.2.7 SEQUENCERESET

Fix Field Name	Tag	Description	Valid Values	Required

NewSeqNo	36	New sequence number	If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).	Y
GapFillFlag	123	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.	Y = Gap Fill message, MsgSeqNum field valid N = Sequence Reset, ignore MsgSeqNum	N

6.3 APPLICATION MESSAGES

6.3.1 ADD ORDER REQUEST

Fix Field Name	Tag	Description	Valid Values	Required
OrdType	40	Indicates the type of the order. In case of Auction, can only be Limit order type.	1=Market 2=Limit 3=Stop Loss A=CFS Limit B=CFS Market C=CFS Stop loss Limit 80=CFS Stop loss Market	Y
Side	54	Buy/Sell Indicator. In case of Auction, can only be Sell.	1=Buy 2=Sell	Y
SecurityID	48	Scrip Id/Series Id provided by the exchange. In case of Auction, Defaulter Cannot Enter An Offer For That Scrip		Y
Symbol	55	Script Symbol provided by the exchange		N
SymbolSfx	65	Script Series provided by the exchange		N
SecurityType	167	Type of security traded	CS=Common stock FUT=Future OPT=Option	N
ClOrdID	11	Unique order id as assigned by the trader		Y

OrderQty	38	The quantity of shares.	Should be Multiple of Mkt. Lot. In case of auction, should be > 0 and < auction quantity as per Scrip master.	Y
MaxShow	210	Revealed Qty in the Market. Default will be set as 0 (entire order quantity will be revealed). Not applicable in case of Options Segment and Auction order. In case of opening session, this field is required.	Should be Multiple of Mkt. Lot. In case of stoploss, qty not a multiple of market lot	N
Price	44	The rate at which the scrip is to be bought or sold. In case of Stop Loss, rate at which the stop loss order will be placed in the Market	Should be multiple of paise. Should be zero in case of new market order.	Y
NoPartyIDs	453	Number of PartyID and PartyRole entries	1	Y
PartyID	448	The client code if entered by the user, otherwise it contains null	"OWN" for PartyRole=Own.	Y
PartyRole	452	Identifies the role of the party. Not applicable in case of Auction order.	1=Executing Firm (OWN) 3=client id (CLIENT) 5=Investor ID (SPL CLIENT) 46=Foreign Firm (INST)	Y
TimeInForce	59	The retention status for this order. Not applicable in case of Auction order. Good for a Day(7) is not applicable in case of Derivative Scrips. Immediate or Cancel(3) is not allowed in opening session.	0=Session (End of continuous session) 3=Immediate or Cancel 7=Good for a Day (End of post closing)	Y
MinQty	110	Minimum fill quantity. Default will be set as 0 (lot size will become the minimum quantity). Not applicable in case of Options segment or Auction order.	Should be Multiple of Mkt. Lot	N
TransactTime	60	Time this order request was initiated/released by the trader.		Y

StopPx	99	In case of IOC or New Market Order, this field refers to Market Protection. In case of stoploss, rate at which the Stop loss order will be triggered. Not required in case of Limit Order.	Refer Appendix for Market Protection. In case of a buy stoploss order, Trigger price must be less than or equal to the Limit price. In case of a sell stoploss order, Trigger price must be greater than or equal to the Limit price.	N
AuctionID	9385	Auction notice number. Required only in case of Auction order. Identifier for Auction order.		N
SecurityDesc	107	Delivery Type. Required only in case of Auction order.	P=Physical C=CDS N=NSDL	N

6.3.2 Update Order Request

Fix Field Name	Tag	Description	Valid Values	Required
OrdType	40	Indicates the type of the order. In case of Auction, can only be Limit order type. Market Order (1) is applicable only for opening session. Stop Limit (after trigger) is not allowed in opening session.	1=Market 2=Limit 3=Stop Loss (before trigger) 4=Stop Limit (after trigger)	Y
Side	54	Buy/Sell Indicator. In case of Auction order can only be Sell.	1=Buy 2=Sell	Y
SecurityID	48	Scrip id/Series Id provided by the exchange. In case of Auction, Defaulter Cannot Enter An Offer For That Scrip		Y
Symbol	55	Script Symbol provided by the exchange		N
SymbolSfx	65	Script Series provided by the exchange		N
SecurityType	167	Type of security traded	CS=Common stock FUT=Future OPT=Option	Y

ClOrdID	11	Unique order id as assigned by the trader		Y
OrigClOrdID	41	Unique order id of the previous order as assigned by the trader and used to identify the order chain.		Y
OrderQty	38	Amount of change and direction (+,-) of change	Should be Multiple of Mkt. Lot	Y
MaxShow	210	Revealed Qty in the Market. Default will be set as 0 (entire order quantity will be revealed). Not applicable in case of Options Segment and Auction order. In case of opening session, this field is required.	Should be Multiple of Mkt. Lot. In case of stoploss, qty not a multiple of market lot	N
Price	44	The rate at which the scrip is to be bought or sold. In case of Stop Loss, rate at which the stop loss order will be placed in the Market	Should be multiple of paise. Should be zero in case of new market order.	Y
OrderID	37	It contains the unique order id as assigned by the exchange, which is to be modified.		Y
NoPartyIDs	453	Number of PartyID and PartyRole entries	1	Y
PartyID	448	The client code if entered by the user, otherwise it contains null	Char (11+1) "OWN" for PartyRole=Own.	Y
PartyRole	452	Identifies the role of the party. Not applicable in case of Auction order.	1=Executing Firm (OWN) 3=client id (CLIENT) 5=Investor ID (SPL CLIENT) 46=Foreign Firm (INST)	Y
TimeInForce	59	The retention status for this order. Not applicable in case of Auction order. Good for a Day (7) is not applicable in case of Derivative Scrips. Immediate or Cancel (3) is not allowed in opening session.	0=Session (End of continuous session) 3=Immediate or Cancel 7=Good for a Day (End of post closing)	Y
MinQty	110	Minimum fill quantity. Default will be set as 0 (lot size will become the minimum quantity). Not applicable in case of Options segment or Auction order.	Should be Multiple of Mkt. Lot	N
TransactTime	60	Time this order request was initiated/released by the trader.		Y

StopPx	99	In case of IOC or New Market Order, this field refers to Market Protection. In case of stoploss, rate at which the Stop loss order will be triggered. Not required in case of Limit order.	Refer Appendix for Market Protection In case of a buy stoploss order, Trigger price must be less than or equal to the Limit price. In case of a sell stoploss order, Trigger price must be greater than or equal to the Limit price.	N
AuctionID	9385	Auction notice number. Required only in case of Auction. Identifier for Auction order.		N
SecurityDesc	107	Delivery Type. Required only in case of Auction	P=Physical C=CDS N=NSDL	N

6.3.3 DELETE ORDER REQUEST

Fix Field Name	Tag	Description	Valid Values	Required
OrdType	40	Indicates the type of the order. In case of Auction, can only be Limit order type. Market Order (1) is applicable only for Options segment.	1=Market 2=Limit 3=Stop Loss (before trigger) 4=Stop Limit (after trigger)	Y
Side	54	Buy/Sell Indicator. In case of Auction order can only be Sell.	1=Buy 2=Sell	Y
SecurityID	48	Scrip id/Series Id provided by the exchange. In case of Auction, Defaulter Cannot Enter An Offer For That Scrip		Y
Symbol	55	Script Symbol provided by the exchange		N
SymbolSfx	65	Script Series provided by the exchange		N

SecurityType	167	Type of security traded	CS=Common stock FUT=Future OPT=Option	Y
ClOrdID	11	Unique order id as assigned by the trader		Y
OrderID	37	It contains the unique order id as assigned by the exchange, which is to be modified.	Valid Transaction Id Given in reply of addition.	Y
OrigClOrdID	41	Unique order id of the previous order as assigned by the trader and used to identify the order chain.		Y
TransactTime	60	Time this order request was initiated/released by the trader		Y
AuctionID	9385	Auction notice number. Required only in case of Auction. Identifier for Auction order.		N
OrderQty	38	Quantity Ordered		Y

6.3.4 Add / Update / Delete Transactions Reply

Fix Field Name	Tag	Description	Valid Values	Required
ExecType	150	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled)	Refer Appendix	
OrdStatus	39	Identifies current status of order.	Refer Appendix	
OrderID	37	Unique order id as assigned by the exchange		
ExecID	17	Unique order id as assigned by the exchange		
Side	54	Buy/Sell Indicator	1=Buy 2=Sell	

ClOrdID	11	Unique order id as assigned by the trader		
OrdRejReason	103	Code to identify reason for order rejection.	99=Error	
TransactTime	60	Time this order request was received/executed by the Exchange.		
Text	58	Explaination of error or warning.		
CumQty,	14	For Add request the quantity added to the book For update request the quantity amended by CTE For Delete request the quantity deleted by CTE		
LeavesQty	151	The total open quantity at CTE for this order		
SecurityID	48	Scrip id/Series Id provided by the exchange.	Not Supported. Will be 0.	

6.3.5 TRADE CONFIRMATION

Fix Field Name	Tag	Description	Valid Values	Required
SecurityID	48	Scrip code of scrip for which trade has occurred.		
TradeID	1003	The Trade identifier (number) of this trade.		
TradeReportTransType	487	Identifies Trade Report message transaction type	0=New	
TradeReportType	856	Type of Trade Report	0=Submit	
TradeHandlingInstr	1123	Specified how the Trade Capture Report should be handled by the Respondent	0=Trade Confirmation	
LastPx	31	The Rate at which this trade was executed.	In paise	
LastQty	32	The Quantity which was executed.		

TradeDate	75	Indicates date of trade referenced in this message in YYYYMMDD format.		
TransactTime	60	Time of Transaction		
NoSides	552	Number of Side repeating group instances	1=One Side	
OrdType	40	The type of the order of the transaction which was involved in this trade		
Side	54	Whether the Trade was for a Buy or Sell Order	1=Buy 2=Sell	
OrderID	37	It contains the order id as assigned by the exchange, which was involved in this trade.		
ClOrdID	11	It contains the order id as assigned by the broker, which was involved in this trade.		
NoPartyIDs	453	Number of PartyID and PartyRole entries	1	Y
PartyID	448	The Client code in the transaction, which was involved in the trade		
PartyRole	452	Identifies the role of the party	1=Executing Firm (OWN) 3=client id (CLIENT) 5=Investor ID (SPL CLIENT) 46=Foreign Firm (INST)	

6.3.6 KILLED ORDER

Fix Field Name	Tag	Description	Valid Values	Required
ExecType	150	Describes the specific ExecutionRpt while OrdStatus (39) will always identify the current order status	Refer Appendix	
OrdStatus	39	Identifies current status of order.	Refer Appendix	
OrderID	37	Unique Order Id assigned by Exchange		

ExecID	17	Unique order id as assigned by the exchange		
CumQty,	14		Not Supported.	
LeavesQty	151		Not Supported.	
ClOrdID	11	Unique order id as assigned by the trader		
TransactTime	60	Time this order request was initiated/released by the trader	Not Supported.	
Text	58	Explanation.		
Side	54	Buy/Sell Indicator	Not Supported.	

6.3.7 Price Confirmation for Market Orders

Fix Field Name	Tag	Description	Valid Values	Required
ExecType	150	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled)	Refer Appendix	
OrdStatus	39	Identifies current status of order.	Refer Appendix	
SecurityID	48	Scrip id provided by the exchange	Not Supported. Will be 0.	
OrderID	37	It contains the unique order id as assigned by the exchange, which is being converted.		
ExecID	30	It contains the unique order id as assigned by the exchange, which is being converted.		
ClOrdID	11	Unique order id as assigned by the trader		
Price	44	The rate at which the scrip is being converted.	Should be multiple of paise.	
Side	54	Buy/Sell Indicator.	Not Supported.	
TransactTime	60	Time this order request was received/executed by the Exchange.		

CumQty,	14		Not Supported. Will be 0.	
LeavesQty	151		Not Supported. Will be 0.	
SecurityID	48	Scrip id/Series Id provided by the exchange.	Not Supported. Will be 0.	

6.3.8 STOPLOSS NOTIFICATION

Fix Field Name	Tag	Description	Valid Values	Required
ExecType	150	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled)	Refer Appendix	
OrdStatus	39	Identifies current status of order.	Refer Appendix	
SecurityID	48	Scrip id provided by the exchange		
OrderID	37	It contains the unique order id as assigned by the exchange, which is being converted.		
ExecID	17	It contains the unique order id as assigned by the exchange, which is being converted.		
Price	44	Rate at which Stoploss order will execute	In paise	
OrderQty	38	Total Qty		
ClOrdID	11	Unique order id as assigned by the trader		
Side	54	Buy/Sell Indicator	1=Buy 2=Sell	
TransactTime	60	Time this order request was initiated/released by the exchange		
CumQty,	14	Currently executed quantity.	Not Supported. Will be 0.	
LeavesQty	151	Quantity open for further execution. LeavesQty = OrderQty - CumQty	Not Supported. Will be 0.	

7 APPENDIX

7.1 LOCATION ID BREAK-UP

The Location Id of the end-user who is placing the orders should be registered with the Exchange.. The location id consists of 16 digits and break-up of this Location Id is given below:
6 digits: Pin Code
4 digits: Branch Id
3 digits: User id
1 digit: Program Trading
Possible Values
0 - No Program Trading
1 - Program Trading Allowed
2 - DMA Allowed but No Program Trading
3 - DMA Allowed with Program Trading
2 digits: Vendor Code

P.S: If the end-user passes a wrong LocationId with Invalid length (i.e. not equal to 16 digit) then his/her order request will be rejected.

7.2 BEHAVIOUR OF MARKET PROTECTION

The market protection must be send by multiplying 100. If one wants to apply 1% market protection then the value to be send to the Exchange should be 100 and if wants to send 10.35 then the value should be 1035. The maximum value of market protection must be 99.99 so value will be 9999.

But if some user wants for unlimited market protection then he needs to send -1% which indicates the order will be considered for matching till the circuit limit of that stock or available opposite market depth.

7.3 EXECUTION REPORT TYPE

The type of execution report can be derived from two fields considered together in account, ExecType, OrdStatus.
Following are the specified combinations.

ExecType (150)	OrdStatus (39)	Meaning
0=New	0=New	Order Entry Confirmation
0=New	8=Rejected	Order Entry Rejection
5=Replaced	5=Replaced	Order Modification /Replace Confirmation
5=Replaced	8=Rejected	Order Modification/Replace Rejection
4=Cancelled	4=Cancelled	Order Cancellation Confirmation
4=Cancelled	8=Rejected	Order Cancellation Rejection
C=Restated	C=Cancelled	Killed Order
L=Triggered or activated by System	0=New	Stop Loss Notification
D=Restated	0=New	Price Confirmation for Market Orders