TradeTiger API

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Objective

This document describes the protocol to be used for communicating with Sharekhan Order Management system using TradeTiger.

Scope

This document is written for system designers and developers of user organizations and third party software developers who are responsible for the development of the software to interact with Sharekhan's Trade Tiger (TT) application. The procedure does not cover control over process other than Trade Tiger API.

What is an API

Application programming interface (API) is a set of rules and specifications that software programs can follow to communicate with each other. It serves an interface between different software programs and facilitates their interaction, similar to the way the user interface facilitates interaction between human and computers.

Exchange code

Exchange Code	Exchange	Description
NC	NSE Cash	National Stock Exchange Equities Segment
BC	BSE Cash	Bombay Stock Exchange Equities Segment
NF	NSE Futures and Options	National Stock Exchange Derivative Segment
MX	MCX	Multi Commodity Exchange
NX	NCDEX	National Commodity & Derivative Exchange
RN	NSE CURRENCY	National Stock Exchange
RM	MCX CURRENCY	Multi Commodity Exchange

Abbreviations and Acronyms used

The abbreviations and acronyms used in this document are:

Words	Abbreviations/ Acronyms	Comment
B	Buy	
S	Sell	
SS	Sell Against Margin Or Short Sell	
BM	Buy Margin	Margin will be provided based on Sharekhan Risk System. Order will be squared off 15 Minutes before Market Close
SM	Sell Margin	Margin will be provided based on Sharekhan Risk System. Order will be squared off 15 Minutes before Market Close
RMS	Risk Management System	Unique Registered ID from exchange, once the order is placed from the particular RMS code. Modify & Cancel order should be place through the same RMS Only.
TT	TradeTiger	
IOC	Immediate Or Cancel	Order will get executed immediately or it will get cancelled automatically.
GTD	Good Till Date	Date has to be before the expiry date.
GTC	Good Till Cancellation	
GFD	Good for the Day	
FI	Future Index	
FS	Future Stock	
OI	Option Index	
OS	Option Stock	
CA	Call American	
CE	Call European	
PA	Put American	
PE	Put European	
FUT	Future	

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Guideline for Programmers

Data Types Used

DataType	Size in Bytes	Signed/ Unsigned
CHAR	1	Signed
UINT	2	Unsigned
SHORT	2	Signed
LONG	4	Signed
DOUBLE	8	Signed and floating Point

Each structure is prefaced with a MESSAGE_HEADER. Data in the header is fixed for each transaction code. Message structure consists of two parts namely header and data.

Note:

1) All price values in Commodity, Derivative and Cash are multiplied by 100 and assigned to LONG (4 Bytes) data type
   Ex: Price 1025.55 will be reflected as 102555
2) All price values in Currency are multiplied by 10000 except Strike Price and Currency Limit Statement Report and assigned to LONG (4 Bytes) data type
   Ex: Price 1025.5568 will be reflected as 10255568
3) All Field's empty spaces are filled by '\0' (Null character)
   Ex: Scrip Name = "IFCI\0\0\0\0\0\0\0\0\0\0\0\0\0\0\0\0" (CHAR[20])
4) The Order Quantity for FNO and Commodity will be Actual Quantity instead of Lots.
5) GTD is applicable only for Commodity and Derivative not for Cash and Currency

Message Header

The fields of Message Header is described below

Structure		**MessageHeader**	
Field Name	**Description**	**Comment**	**Data Type**
MessageLength	This field is set to the length of the entire message, including the length of Message Header.		LONG
TransactionCode	This field should contain the transaction number. This describes the type of message sent or received.		SHORT

If any Structure contains a child structure, the respective child structure will be explained below parent structure

Transaction Code Used

Process	Transaction Code	Comment
Connection	0	
Login	1	
LogOff	2	
Order	11	
SharekhanOrderConfirmation	12	
ExchangeOrderConfirmation	13	
ExchangeTradeConfirmation	14	
Scripmaster	21	
FeedSubscription	22	
FeedUnSubscription	23	
MarketDepthSubscripe	24	
MarketDepthUnsubscripe	25	
MarketDepth	26	
Indices	27	
Bidoffer	28	
CashOrderReport	31	
CashDPSRReport	32	
CashOrderDetailsReport	33	
CashTradeDetailsReport	34	
CashLimitReport	35	
CashNetPositionReport	36	
DerivativeOrderReport	41	
DerivativeTurnOverReport	42	
DerivativeFOOrderDetailsReport	43	
DerivativeFOTradeDetailsReport	44	
CommodityMCXOrderDetail	45	
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CommodityNCDEXOrderDetail	47	
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Authentication

Introduction

This section describes how a trader logs on to the trading system. It covers the log on request and the system responses. The process by which a trader logs on to the trading system is called logon process. The trader after issuing a sign-on request waits for the system response. The response could be a successful logon or an error message.

Step 1:- Connecting to TradeTiger

- For the users using third party applications, trade tiger and the third party application, both of them should be working from the same computer (or laptop). Also before connecting the third party application, the user must be first logged onto trade tiger and then only he would be able to get feeds from trade tiger in the third party application, or would be able to use the API of trade tiger. If the user is not subscribed for API Trading, then he cannot connect to TradeTiger.

Step 2:- Entering Correct User ID, Password and System IP

- The user has to enter a correct id and password which he has provided in the running TradeTiger along with the System IP. The system will not accept login credentials if there is a mismatch in User credentials and the System IP provided through API and the System IP of TradeTiger.

Login

Structure		**LoginRequest**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Login Id	This field should contain Login ID of the user/broker		CHAR[30]
Membership Password	This field should contain the password entered by the user. The password should be alpha numeric (i.e. a		CHAR[20]

	combination of alphabets and numbers), and it should be a minimum of 8 characters and a maximum of 12 characters. This field cannot be left blank		
Trading Password	User has to have a separate trading password to log into trade tiger. This field cannot be left blank		CHAR[20]
IP	It will capture the system IP for future Tracking.		CHAR[20]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 196|Transcode = 1|LoginId = _83|MemberPassword = 12345|TradingPassword = 67895| IP = 192.168.82.55 |Reserved = |

Structure		LoginResponse	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Status Code	It indicates whether the authentication process is success or not	0 – Success, 1- Failure	SHORT
Message	Send the message to the user based on the authentication response.	Actual Message of the Authentication Process	CHAR[250]
Client Info List	[Optional for normal Users]. For power brokers it is the list of clients activated for API Trading mapped under the specific Admin ID.	Client Name, Customer ID and S2KID separated by Comma delimiter. Single Client Info Length is 75. N represents client count	CHAR [N X 75]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 508|Transcode = 1|StatusCode = 0|Message = SUCCESS|Client Info List = A Khan,123456,W12345|Reserved = |

Logoff :

Structure		LogoffRequest	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
LoginId	This field should contain User ID of the user/broker		CHAR[30]
Reserved	Reserved for future	Default is blank	CHAR[100]

Sample:
DataLength = 196|Transcode = 2|LogInId = shar1283|Reserved = |

Scrip Master

Introduction

This section describes how to request for downloading the scrip Master for various exchanges.

Scrip Master Request

Structure		**ScripMasterRequest**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Exchange Code	Code for each exchange	Refer Exchange Code	CHAR[2]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
|DataLength =108| Transcode = 21| Exchange Code = NC| Reserved= |

Scrip Master Response

Structure		**Scrip Master Response**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Exchange Code	Code for each exchange	Refer Exchange Code in Page 3	CHAR[2]
Scrip Master List	It is followed by the structure for the complete	NC and BC structure will be in **CashMasterItem**, NF will be in **DerivativeMasterItem**, MX and NX will be in **CommodityMasterItem** and RN and RN will be in **CurrencyMasterItem**	Structure. Refer Respective Structure given below.
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
|DataLength =327260| Transcode = 21| Exchange Code = NC| Scrip Master List = CashMasterItem | Reserved = |

Cash Master Item

Structure		CashMasterItem	
Field Name	**Description**	**Comment**	**Data Type**
DataLength			LONG
Segment	This specifies the segment which lies in between the cash, derivatives and commodity		CHAR[10]
Scrip Code	unique token number for each scrip		CHAR[10]
ScripShortName	This field contains Short name of the Company.		CHAR[60]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 184 | Segment = EQ | ScripCode = 17604 | ScripShortName = MARG | Reserved (CompanyName) = MARG LTD. |

DerivativeMasterItem

Structure		DerivativeMasterItem	
Field Name	**Description**	**Comment**	**Data Type**
DataLength			LONG
DerivativeType	This specifies the segment which lies in between the cash, derivatives and commodity	FI, FS, OI, OS	CHAR[10]
ScripCode	unique token number for each scrip		CHAR[10]
ScripShortName	This field contains Short name of the Company.	Comprises of Company Name, Expiry date. For Options it includes Option Type and Strike Price	CHAR[60]
ExpiryDate	Date at which scrip will be getting expiry.	Format : dd-MMM-YYYY	CHAR[15]
FutOption		FUT, OPT	CHAR[10]

StrikePrice	The price at which the option contract can be exercised.		LONG
LotSize	Represent the lot size for the order to be placed		LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample : |DataLength =217| DerivativeType = OI| Scrip Code = 42368| Scrip Name = MINIFTY 25-Jan-2012 CE 3900| Expiry Date = 25-Jan-2012 | FutOption =CE| StrikePrice=390000| LotSize =20| Reserved = |

CommodityMasterItem

Structure		**CommodityMasterItem**	
Field Name	**Description**	**Comment**	**Data Type**
DataLength			LONG
ScripCode	unique token number for each scrip		CHAR[10]
ScripShortName	This field contains Short name of the Company.		CHAR[60]
DisplayLotSize	Display the lot size.		LONG
DisplayLotType	Display the lot type.		CHAR[20]
ExpiryDate	Date at which the contract will expire.	Format : dd-MMM-YYYY	CHAR[15]
LotSize	Represent the lot size for the order to be placed.		LONG
LotType	The unit of Lot(kg, gram)		CHAR[10]
Multiplier	A multiplier converts the display qty into order qty.	Ex: If value is 1.5 then 15000	LONG
PriceTick	a minimum amount by which price of a particular contract can fluctuate upward or downward		LONG
Reserved	Reserved for future	Default is blank	CHAR[100]

Sample: |DataLength =235|ScripCode = 205993| ScripShortName = CRUDEOIL 21-May-2012| DisplayLotSize =1| DisplayLotType =BBL| ExpiryDate= 21-May-2012 | LotSize=100| LotType=BBL| Multiplier= 10000| PriceTick =10000| Reserved=|

CurrencyMasterItem

Structure		DerivativeMasterItem	
Field Name	**Description**	**Comment**	**Data Type**
DataLength			LONG
CurrencyType	This specifies the segment which lies in between the cash, derivatives and commodity	FI, FS, OI, OS	CHAR[10]
ScripCode	unique token number for each scrip		CHAR[10]
ScripShortName	This field contains Short name of the Company.	Comprises of Company Name, Expiry date. For Options it includes Option Type and Strike Price	CHAR[60]
ExpiryDate	Date at which scrip will be getting expiry.	Format : dd-MMM-YYYY	CHAR[15]
FutOption		FUT, OPT	CHAR[10]
StrikePrice	The price at which the option contract can be exercised.		LONG
LotSize	Represent the lot size for the order to be placed		LONG
DisplayLotSize	Display the lot size.		LONG
LotType	The unit of Lot(USD, EUR, JPY, GBP)		CHAR[25]
DisplayLotType	Display the lot type.		CHAR[35]
OFType			CHAR[15]
MinimumTradeQty			LONG
PriceTick	a minimum amount by which price of a particular contract can fluctuate upward or downward		CHAR[25]
Multipler	A multiplier converts the display qty into order qty.		LONG

Reserved	Reserved for future	Default blank	CHAR[100]

Sample : DataLength =329 | ScripCode = 1060 | ScripName = USDINR 29-Jul-2013 PE 58 | DerivativeType = OS | ExpiryDate=29-Jul-2013 | FutOption = PE | StrikePrice = 5800 | LotSize = 1 | DisplayLotSize = 0 |LotType = |DisplayLotType = | OFType = OPTCUR | MinimumTradeQty = 0| PriceTick = 25 | Multipler = 0 |Reserved =

Order Request

Introduction

This section describes how to place an order from other application to TradeTiger. The order request structure can accept upto 25 orders in a single request.

Order Request

Structure		OrderRequest	
Field Name	**Description**	**Comment**	**Data type**
MessageHeader			
RequestID	User defined Id for Each Request. This can be used to identify each order request separately by the client.		CHAR[10]
OrderCount	Represents Number of orders in the request		SHORT
ExchangeCode	Code for each exchange	Refer Exchange Code	CHAR[2]
OrderType1	OrderTypes specifies the type of orders	Ex: NEW/ MODIFY/ CANCEL	CHAR[10]
OrderItems	Contains the list of order items	Refer OrderItems structure given below	Structure. Refer Respective Structure given below
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:

Data Length = 357|Transcode = 11|Request ID = 55555|Order Count = 1|Exchange = NC|Order Type1 = New|Order Items|Reservered = |

OrderItems

Structure		**OrderItems**	
Field Name	**Description**	**Comment**	**Data Type**
DataLength			LONG
OrderID	Represents unique order id generated for each order generated by sharekhan.	Default Blank for New Order	CHAR[20]

CustomerID	An Id of customer who has currently logged in and placed bulk order.		CHAR[10]
S2KID	Unique sharekhan Id generated by sharekhan for each customer		CHAR[10]
ScripToken	unique token number for each scrip		CHAR[10]
BuySell	User needs to specify whether the buying/selling order needs to be placed	Ex: B, S, SAM, BM, SM.	CHAR[3]
OrderQty	Represents number of shares entered by customer of particular company while placing order	For Modification of Partly Executed Orders Quantity has to be (OrderQuantity – Executed Qty) for Partly Executed Orders.	LONG
OrderPrice	If order type is market then price = 0 otherwise price=user defined price.		LONG
TriggerPrice	Price at which order will get triggered and ready for Execution.	[Optional] Default Blank.	LONG
DisclosedQty	Represents quantity that is to be disclosed to public for that order	[Optional] Default 0.	LONG
ExecutedQty	Represents quantity at which actual transaction got executed. Required for Modification and cancellation of Partly Executed orders.	[Optional] Default 0.	LONG
RMSCode	Type of RMS Code		CHAR[15]
ExecutedPrice	Average Price of Partly Executed Quantity. Required for Modification and cancellation of Partly Executed orders.	[Optional] Default 0.	LONG
AfterHour	After market hours	Y-After Hour, N-Normal	CHAR[1]
GTDFlag	Represents the status of Order Validation in duration.	Default: Compulsory for All Exchanges Ex: IOC/GFD/GTD/GTC	CHAR[5]
GTD		Default: Blank for Cash and FNO compulsory for Commodity Ex: DD/MM/YYYY	CHAR[25]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 227|OrderID = |Customer Id = 12345|S2KID = |Scrip Token = 1491||BuySell = B|OrderQty = 1|OrderPrice = 2400|TriggerPrice = 0|DisclosedQty = 0|ExecutedQty = 0|RMSCode = |ExecutedPrice = 0|AfterHour = N|GTDFlag = |GTD = |Reserved = |

Conditions for Order Entry:

1. If User select Limit Order, Trigger Price should be less than Order Price in case of BUY order. It should be greater than Order Price in case of SELL/SHORT SELL orders.
2. Market orders are not allowed for options
3. Disclosed Qty must be minimum of 10% of Order qty
4. In Single Request maximum 25 orders can be accepted.
5. The exchange and Order type has to be unique in nature. NSE Cash orders and BSE Cash orders cannot be placed in Same Request.
6. The Sharekhan order response will be sent based on the same order provided by the user.
7. For Cancel and Modification the RMS Code is mandatory
8. Either Customer ID or S2K ID is mandatory for Order placement. If both are available then Customer ID will be considered for Processing the order.
9. GTD/GTC is only available for Commodity. Not for Cash, Derivative and Currency Orders.

Order Response

Introduction

This section describes us how order will get confirmed. This section explains the traders about the confirmation of Sharekhan, exchange confirmation, and trade order confirmation. So overall this confirmation is called as the order confirmation.

- **Sharekhan Order confirmation**
  - The Sharekhan confirmation is based on the RMS (Risk management system) preliminary validation of the order prior sending the order to the exchange.
  - The customer will get single response for a single Request. For multiple orders the sequence of the order will be maintained.

Sharekhan Order Confirmation

Structure		**SharekhanConfirmation**	
Field Name	**Description**	**Comment**	**Data type**
MessageHeader			
RequestID	User defined Id for Each Request. This can be used to identify each order separately by the client.		CHAR[10]
ExchangeCode	Code for each exchange	Refer Exchange Code	CHAR[2]
Count	No of Orders placed		SHORT
OrderConfirmationItems	It consists list of order response	Order sequence will be maintained in the same way of order placed.	Structure
Reserved	Reserved for future	Default is blank	CHAR[100]

Sample:
DataLength = 1038|Transcode = 11|RequestId = 55555|ExchangeName = NC|Count = 1|
OrderConfirmationItems = OrderConfirmationItem |Reserved = |

OrderConfirmationItem

Structure			**OrderConfirmationItem**
Field Name	**Description**	**Comment**	**Data type**
DataLength			LONG
StatusCode	Status Code representing whether order request successfully processed or not contains "ERROR" in case of error occurs while sending or processing Bulk order request	True – Success False - Failure	CHAR[25]
Message	Contains an error message		CHAR[250]
SharekhanOrderID	Represents unique order id generated for each order		CHAR[20]
OrderDateTime	Time at which sent response	Format: Cash: DD/MM/YYYY HH:mm:ss Der: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
RMSCode	RMS server Code under which the order placed. Will be used for modification and cancellation of orders.		CHAR[15]
CoverOrderID	Child order ID in Advanced Order.	Default Blank	CHAR[20]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 459|StatusCode = NO_ERROR|Message = |SharekhanOrderID = 243520919|OrderDateTime = 29/11/2011 12:03:27|RMSCode = SKSIMNSE1|CoverOrderID = |Reserved = |

- **Exchange order confirmation**
  - Is an Exchange acknowledgement of order received from Sharekhan.

Exchange Order/ Trade Confirmation

-

Structure			**ExchangeOrderConfirmation**
Field Name	**Description**	**Comment**	**Datatype**
MessageHeader			
ExchangeCode	Code for each exchange	Refer Exchange Code	CHAR[2]
AckCode,	This is the code number which specifies the exchange confirmation such as pending, rejection, modification, cancel.	Refer Appendix	SHORT
MsgLength	This specifies the data length		SHORT
SharekhanOrderID	Represents unique order id generated for each order		CHAR[20]
ExchangeOrderId	Unique id for confirmation of the order.		CHAR[20]
ExchangeDateTime	The date and time of confirmation / execution in the exchange	Ex: Cash : DD/MM/YYYY HH:mm:ss	CHAR[25]
TradeID	This is the exchange trade id for executed orders.		CHAR[20]
CustomerId	It's an identification number for the customer whose order is placed.		CHAR[10]
ScripToken	unique token number for each scrip		CHAR[10]
BuySell	Type of order.	B, S, BM, SM And SAM. Refer Abbreviation	CHAR[10]
OrderQty	Quantity for which the order was placed.		LONG
RemainingQty	The balance of the quantity which is remaining in the order which is not being executed.		LONG
TradeQty	The quantity which has been executed.		LONG
DisclosedQty	Represents quantity that is to be disclosed to public for that order		LONG
DisclosedRemainingQty	The balance amount of the		LONG

	quantity which is remaining in the disclose quantity		
OrderPrice	If order type is market then price = 0 otherwise price=user defined price.		LONG
TriggerPrice	Price at which order will get triggered and ready for Execution.		LONG
TradePrice	The price at which the trade occurs.		LONG
ExchangeGTD	Flag indicating types of order	Ex: IOC/GFD/GTD/GTC	CHAR[5]
ExchangeGTDDate	If the order is a GTD order then it will contain GTD date	Default : Blank (or) Ex: DD/MM/YYYY HH:mm:ss.	CHAR[25]
ChannelCode,	Unique Code of the terminal, in which the order was placed		CHAR[10]
Channel User	Login ID/ Admin ID who has placed order		CHAR[30]
ErrorMessage	Contains the error message.		CHAR[250]
OrderTrailingPrice	Used for Advanced orders. It mentions the trailing price for the order	Default 0 for normal Orders.	LONG
OrderTargetPrice	Used for Advanced orders. It mentions the target price for trailing stoploss order	Default 0 for normal Orders.	LONG
UpperPrice	Used for Advanced Bracket Order. It denotes the upper price for target.	Default 0 for normal Orders.	LONG
ChildSLPrice	Used for Advanced Bracket Order. It denotes the stoploss price of the second leg.	Default 0 for normal Orders.	LONG
LowerPrice	Used for Advanced Bracket Order. It denotes the lower price for target.	Default 0 for normal Orders.	LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
Derivative: |DataLength=599| Transcode = 13| ExchangeCode=|

AckCode=2073|MsgLength=|SharekhanOrderID=58293122|ExchangeOrderID=2011112900000014|ExchangeDateTime=29/11/201117:00:07| TradeID =|CustomerID=1|ScripToken=38665|BuySell=S|OrderQty=50|RemainingQty=0|TradeQty=50|DisclosedQty=0|DisclosedRemainingQty=0|OrderPrice=483165|TriggerPrice=0|TradePrice=0|ExchangeGTD=GFD|ExchangeGTDDate=0|ChannelCode=|ChannelUser=|ErrorMessage=NO_ERROR| OrderTrailingPrice=0| OrderTargetPrice=0| UpperPrice=0| ChildSLPrice=0| LowerPrice=0|Reserved=|

Cash:|DataLength=599|Transcode=13|ExchangeCode=EQ|AckCode=21|MsgLength=|SharekhanOrderID=243520963|ExchangeOrderID=2011112900000053||ExchangeDateTime=29/11/201117:00:07|TradeID=0|CustomerID=1289592| Scrip Token =IFCI|BuySell=B|OrderQty=5|RemainingQty=5|TradeQty=0|DisclosedQty=0|DisclosedRemainingQty=5|OrderPrice=2340|TriggerPrice=0|TradePrice=0||ExchangeGTD=|ExchangeGTDDate=20/08/198018:25:29|ChannelCode=PWR_TRD|ChannelUser=84ARUNACHALAM|ErrorMessage=Success|OrderTrailingPrice=0|OrderTargetPrice=0|UpperPrice=0|ChildSLPrice=0| LowerPrice=|Reserved=|

Report Request

Introduction

If user wants to check the status of the order (i.e. the order is in pending/buy/sell/cancel/In-process) as well as modify the status of the order, then user request for the order report.

Report Request

Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Login ID	This field should contain User ID of the user/broker	*Mandatory for PowerBroker User Optional for Normal Users	CHAR[20]
Customer ID	Customer Id of the user.	*Mandatory for Normal User Optional for PowerBroker Users	CHAR[10]
Date Time	User has to select the specific date to get the order status of that day.	Default Blank. Format:	CHAR[25]
Scrip Code	unique token number for each scrip	Default Blank	CHAR[10]
OrderId	Is Used to get the details of the specific order	Default Blank	CHAR[10]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample: DataLength = 9|TransCode = 31| LoginID = Robert | CustomerID = 983612| DateTime = |ScripCode = | OrderId = |Reserved =

Note : Transaction code will be differ report to report on MessageHeader,kindly refer the Transaction Code Used Table .

Report Response

Introduction

Order response contains information of the previously placed orders for the specific customer or the all customers (Applicable only for Power broker) mapped under the Powerbroker.

Report Response

Structure		SharekhanConfirmation	
Field Name	**Description**	**Comment**	**Data type**
MessageHeader			
Record Count	Number of records		LONG
ReportItems	It consists list of report response items such as Equity Order Report Item, Derivative Order Report Item, DPSR Report Item,CashNetPositionReportItem, TurnOver Report Item, Cash Order Details Report Item,Cash Trade Details report Item,Derivative Order Details Report Item,Derivative Trade Details report Item,Cash Limit Report Item,Commodity Limit report Item	Report sequence will be maintained in the same way of order placed.	Structure
Reserved	Reserved for future	Default is blank	CHAR[100]

Sample : DataLength = 469 | Transcode = 31 | ReportItems = reportItems[] | Reserved =

EquityOrderReportItem

Field Name	Description	Comment	Data Type
DataLength	Length of the Data		LONG
Exchange Code	Code for each exchange	Refer Exchange Code	CHAR[2]
Order Status	It contain status of the order (I.e. order is pending or fully executed).	Refer Appendix	CHAR[20]
Order ID	Represents unique order id generated for each order by sharekhan.		CHAR[20]
Exchange Order ID	Unique order id of exchange order confirmation.		CHAR[20]

Exchange Ack Date Time	Date of that day exchange order will confirm.	Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
Customer ID			CHAR[10]
S2KID	Unique user's id generated by share khan.		CHAR[10]
Scrip Token	unique token number for each scrip		CHAR[10]
BuySell	It contain the type of order (i.e. buy/sell)	B,S,BM,SM,SS	CHAR[2]
OrderQty	This field contains the number of shares entered by customer of particular company.		LONG
Disclosed Quantity	Indicates how many quantity users has disclosed.		LONG
Executed Quantity	It contain the number of orders get executed.		LONG
Order Price	If order type is market then price = 0 otherwise price=user defined price.		LONG
Executed Price	From this field get the price of the executed orders.		LONG
Trigger Price	Price at which order will get triggered		LONG
RequestStatus	It contains the status of request. (i.e. request is new/cancel/modify).		CHAR[15]
Date Time		Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
AfterHour	After market hours	Y , N	CHAR[1]
RMS code	RMS server code under which the order placed.		CHAR[15]
GoodTill	Represents the status of GTD,GTC.	Ex: IOC/GFD/GTD/GTC	CHAR[5]
GoodTillDate		Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
Channel Code	It contains the type of channel.	Like TT, Web, TT API.	CHAR[10]
Channel User	It contain the user id who has currently logged in.		CHAR[20]
OrderTrailingPrice	Used for Advanced orders. It mentions the trailing price for the order		LONG
OrderTargetPrice	Used for Advanced orders. It mentions the target price for trailing stoploss order		LONG
UpperPrice	Used for Advanced Bracket Order. It denotes the upper price for target.		LONG
LowerPrice	Used for Advanced Bracket Order. It denotes the lower price for target.		LONG
BracketSLPrice	Used for Advanced Bracket Order. It denotes the stoploss price of the second leg.		LONG
Order_Type	It is advanced order type i.e Bracket or TSL.		CHAR[25]
TrailingStatus	It can contain any one value out of the following Track_inprocess:order is not		CHAR[25]

	executed because the price is not match with upper bound or lower bound of the order price. Track_ Completed: price is reached any one of the bound then status change to the track completed.		
CoverOrderID	Using this id we can identify the child order.		CHAR[25]
UpperLowerFlag	It can contain two values: 0: represents the upper bound is reached. 1: Represents the lower bound is reached.		CHAR[1]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample: DataLength=459|TransCode=123| ExchangeCode = NC|OrderStatus = FullyExecuted|OrderID = 243520884|ExchangeOrderID = 2011112800000001|ExchangeAckDateTime =|TradeID =|CustomerID = 123456|S2KID = W78089|ScripToken = 10634|BuySell = B|OrderQty = 1|OrderDisclosedQty = 0|OrderExecutedQty = 1|OrderPrice = 4345|OrderExecutedPrice = 4205|OrderTriggerPrice = 0|RequestStatus = NEW|OrderDateTime = 2011-11-28 11:04:33.0|AfterHour = N|RMSCode = SKSIMNSE1|GoodTill = GFD|GoodTillDate =|ChannelCode = PWR_TRD|ChannelUser = SIDPOWERB|OrderTrailingPrice = 0|OrderTargetPrice = 0|UpperPrice = 0|LowerPrice = 0|BracketSLPrice = 0|Order_Type = NOR|TrailingStatus =|CoverOrderID = 0|UpperLowerFlag = 0 | Reserved =

DerivativeOrderReportItem

Field Name	Description	Comment	Data Type
DataLength	Length of the Data		LONG
Exchange Code	Code for each exchange	Refer Exchange Code	CHAR[2]
Order Status	It contain status of the order (I.e. order is pending or fully executed).	Refer Appendix	CHAR[20]
Order ID	Represents unique order id generated for each order by sharekhan.		CHAR[20]
Exchange Order ID	Unique order id of exchange order confirmation.		CHAR[25]
Customer ID			CHAR[10]
S2KID	Unique user's id.		CHAR[25]
Scrip Token	unique token number for each scrip		CHAR[10]
OrderType	It can two types of orders i.e Market or Limit		CHAR[10]
BuySell	It contain the type of order (i.e. buy/sell)	B,S,BM,SM,SS.	CHAR[2]
Order Quantity	This field contains the number of shares entered by customer of particular company	Total Quantity(No. Of Lot X Lot Size)	LONG

	in multiple of minimum quantity for that particular script.		
Executed Quantity	Order executed quantity		LONG
Order Price	If order type is market then price = 0 otherwise price=user defined price.		LONG
Average Price	From this field get the price of the executed orders.		LONG
Date Time		Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
RequestStatus	It contain status of request(i.e request is new/cancel/modify).		CHAR[15]
Channel Code	It contains the type of channel.	Like TT,Web,TT API.	CHAR[10]
Channel User	It contain the user id who has currently logged in.		CHAR[20]
LastModTime	It represents the date-time at which the order details where last modified.	Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
OpenQty	It represents pending order quantity.		LONG.
POI	Ignore this field		CHAR[25]
Disclosed Quantity			LONG
MIF	Ignore this field		CHAR[50]
Trigger Price		Default 0	LONG
RMS Code	RMS server code under which the order placed.		CHAR[15]
AfterHour	After market hours	Y , N	CHAR[1]
GoodTill	Represents the status of IOC, GFD, GTD and GTC.		CHAR[5]
GoodTillDate		Format "yyyy-MM-DD HH:mm:ss.n"	CHAR[25]
UpdateDate	It represents the date-time at which the order details where last modified.	Format "yyyy-MM-DD HH:mm:ss.n"	CHAR[25]
UpdateUser	It contain our system status Like NOR=order is pending.,TC= order executed.,COC= canceled order.		CHAR[25]
CALevel	Ignore this field		CHAR[15]
AON	Order will get executed either for all quantity or it will not get executed entirely.	All or None	CHAR[25]
OPOC	Ignore this field		CHAR[25]
FnoOrderType	It represents the normal order type.		CHAR[25]
BuySellFlag	Ignore this field	Y - buy. N - sell.	CHAR[1]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample: DataLength=613|TransCode=123| ExchangeCode = NF|OrderStatus = Exchange Rejected|OrderID = 58293083|ExchangeOrderID = 1111332000000010|CustomerID =

95399|S2KID = W78089|ScripToken = 1234|OrderType = Limit |BuySell = B|OrderQty = 100|OrderExecutedQty = 0|OrderPrice = 244|AveragePrice = 0|OrderDateTime = 2011-11-28 14:17:01.0|RequestStatus = NEW|ChannelCode = PWR_TRD|ChannelUser = LoginID|LastModTime = 2011-11-28 14:15:47.0|OpenQty = 100|POI = 0|DisclosedQty = 0|MIF = 0|OrderTriggerPrice = 0|RMSCode = SKDRMCX1|AfterHour = N|GoodTill = GFD|GoodTillDate = |UpdateDate = 2011-11-28 14:17:02.0|UpdateUser = FO_AH_NOR|CALevel = 0|AON = N|OPOC = 0|FnoOrderType = NOR|BuySellFlag = N | Reserved =

DPSRReportItem

Field Name	Description	Comment	Data Type
DataLength	Length of the Data		LONG
Exchange	NC,BC		CHAR[2]
CustomerID	An id of customer who has currently logged in and placed order.		CHAR[10]
S2KID	Unique user's id generated by share khan.		CHAR[10]
ScripToken	It contains the name of the company of which shares are brought or sell.		CHAR[10]
Receivable			LONG
DpMarginQty	Quantities which are moved from DP to Margin		LONG
DP			LONG
Pool			LONG
MF			LONG
Pledge			LONG
InvstQty			LONG
MarginQty	MaxTrade Quantity		LONG
AvailableQty			LONG
HoldPrice			LONG
MktPrice			LONG
MktValue			LONG
DpMarginValue			LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:- DataLength = 188|Exchange = NC|CustomerID = 95399|S2KID = W78089|ScripCode = 456|Receivable = 0|DpMarginQty = 0|DP = 1001|Pool = 0|MF = 0|Pledge = 0|InvstQty = 0|MarginQty = 0| AvailableQty = 1001|HoldPrice = 0|MktPrice = 1250|MktValue = 125125|DpMarginValue = 0|Reserved =

CashNetPositionReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
Exchange	Names of exchange:- NF,MX,NX	Refer Exchange Code	CHAR[2]
ScripName	This field contains name of the Company.		CHAR[100]
ScripToken	unique token number for each scrip		CHAR[10]
Segment			CHAR[20]
ProductType			CHAR[20]
NetPosition			LONG
AVGRate			LONG
MKTRate			LONG
MTMP	Notional profit.		LONG
BookedPL	Realized profit.		LONG
BuyQty	It represents quantity bought today.		LONG
AVGBuyRate			LONG
BuyValue	It is average of purchase price.		LONG
SellQty	It represents quantity sold today.		LONG
AVGSellRate			LONG
SellValue	It is average of sale price.		LONG
DPQty			LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample: DataLength= 304 | Exchange= NC | ScripName= AMBUJACEM | ScripToken = 1270 | Segment= EQ | ProductType= INVESTMENT | NetPosition= 0 | AVGRate = 0 | MKTRate= 0 | MTMP= 0 | BookedPL= 0 | BuyQty= 0 | AvgBuyRate= 0 | BuyValue= 0 | SellQty= 0 | AVGSellRate= 0 |SellValue= 0 | DPQty= 0 | Reserved =

TurnOverReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
Exchange	Names of exchange:- NF,MX,NX	Refer Exchange Code	CHAR[2]
CustomerID	An id of customer who has currently logged in and placed order.		CHAR[10]
ScripToken	unique token number for each scrip		CHAR[10]
S2KID	Unique user's id generated by share khan.		CHAR[10]
OpenQty	It represents the previous order quantity.		LONG
BuyQty	It represents quantity bought today.		LONG
SellQty	It represents quantity sold today.		LONG
NetQty	NetQty= OpenQty + BuyQty - SellQty.		LONG
OpeningRate	It represents the previous order quantity rate.		LONG
BuyRate	It is average of purchase price.		LONG
SaleRate	It is average of sale price.		LONG
NetRate			LONG
IntradayRate			LONG
IntradayQty			LONG
SqOffQty	SqOffQty= OpenQty + BuyQty - SellQty		LONG
PrevClose	Last day closing price.		LONG
MktPrice	It is current price.		LONG
MTM	Notional profit.		LONG
Bpl	Realized profit.		LONG
StatementDate			CHAR[25]
OpenSettMTM			LONG
NetSettledMTM			LONG
BookedSettledMTM			LONG

TotalMTM	TotalMTM= MTM + OpenSettMTM		LONG
TotalBpl	TotalBpl= Bpl+ BookedSettledMTM		LONG
InvstType	It is of two types:-Invest =trader will invest its own money. MaxTrade=trader will invest some amount and remaining amount invested by sharekhan.		CHAR[15]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 256 | Exchange = NF | CustomerID = 313089 | ScripToken = 4568 | S2KID = 101771| OpenQty = -20 | BuyQty = 20 | SellQty = 0 | NetQty = 0 | OpeningRate = 507700 | BuyRate = 504000 |SaleRate = 0|NetRate = 0|IntradayRate =5040|IntradayQty =20|SqOffQty =0|PrevClose =507995|MktPrice =505350|MTM = |Bpl = |StatementDate =2011-12-05 00:00:00.0|OpenSettMTM =-59|NetSettledMTM =0|BookedSettledMTM = 0|TotalMTM =0|TotalBpl =0|InvstType =INVST|Reserved =

Note: It is only for FNO Derivative and Commodity and Currency

CashOrderDetailsReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
OrderDisplayStatus			CHAR[15]
OrderID	Represents unique order id generated for each order by sharekhan.		CHAR[20]
ExchAckDateTime	Date of that day exchange order will confirm.	Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
OrderQty	This field contains the number of shares entered by customer of particular company.		LONG
OrderPrice	If order type is market then price = 0 otherwise price=user defined price.		LONG
OrderTriggerPrice	Price at which order will get triggered	Default 0	LONG
RequestStatus	It contain status of request(i.e request is		CHAR[15]

	new/cancel/modify).		
OrderTrailingPrice	Used for Advanced orders. It mentions the trailing price for the order	Default 0	LONG
OrderTargetPrice	Used for Advanced orders. It mentions the target price for trailing stoploss order	Default 0	LONG
UpperPrice	Used for Advanced Bracket Order. It denotes the upper price for target.	Default 0	LONG
ChildSLPrice		Default 0	LONG
LowerPrice	Used for Advanced Bracket Order. It denotes the lower price for target.	Default 0	LONG
ErrorMsg			CHAR[250]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:- DataLength=461| OrderDisplayStatus = FullyExecuted | OrderID = 243520814| ExchAckDateTime = 1980-08-20 18:25:23.0| OrderQty = 32| OrderPrice = 4200 | OrderTriggerPrice =0| RequestStatus = NEW| OrderTrailingPrice = 0| OrderTargetPrice = 0| UpperPrice = 0| ChildSLPrice = 0| LowerPrice = 0| ErrorMsg = | Reserved =

CashTradeDetailsReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
ExchangeCode	Code for each exchange	Refer Exchange Code	CHAR[2]
OrderID	Represents unique order id generated for each order by sharekhan.		CHAR[20]
ExchOrderID	Unique order id of exchange order confirmation.		CHAR[25]
ExchAckDateTime	Date of that day exchange order will confirm.	Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
TradeDateTime			CHAR[25]
InternalTradeID			CHAR[15]
TradeID			CHAR[20]
CustomerID			CHAR[10]
ScripToken	It contains the name of the company of which shares are brought or sell.		CHAR[10]
BuySell	It contain the type of order (i.e. buy/sell)	B,S,BM,SM,SS	CHAR[2]
TradeQty	This field contains the number of shares traded by customer of particular company.		LONG
TradePrice			LONG
TradeAmount			LONG

TotalTradeAmount			LONG
ChannelCode	It contains the type of channel.	Like TT,Web,TT API.	CHAR[10]
OrsExchangeMarketCode			CHAR[10]
Reserved	Reserved for future	Default blank	CHAR[100]

SampleData :- DataLength = 294 |ExchangeCode = NC|OrderID = 243520814|ExchOrderID = 2011112300000025|ExchAckDateTime = 1980-08-20 18:25:23.0|TradeDateTime = 1980-08-20 18:25:23.0|InternalTradeID = 223201668|TradeID = 60|CustomerID = 602269|ScripToken = 1023|BuySell = B|TradeQty = 1|TradePrice = 4060|TradeAmount = 4060|TotalTradeAmount = 4060|ChannelCode = PWR_TRD|OrsExchangeMarketCode = N|Reserved =

DerivativeOrderDetailReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
ExchangeCode	Code for each exchange	Refer Exchange Code	CHAR[2]
OrderStatus	It contain status of the order (I.e. order is pending or fully executed).	Refer Appendix	CHAR[20]
OrderID	Represents unique order id generated for each order by sharekhan.		CHAR[20]
ExchangeOrderID	Unique order id of exchange order confirmation.		CHAR[20]
OrderDateTime		Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
CustomerID			CHAR[10]
DpClientId			CHAR[25]
OrsOrderID			CHAR[10]
ScripToken	unique token number for each scrip		CHAR[10]
OrderType	It can two types of orders i.e Market or Limit		CHAR[10]
BuySell	It contain the type of order (i.e. buy/sell)	B,S,BM,SM,SS.	CHAR[2]
OrderQty	This field contains the number of shares entered by customer of particular company in multiple of minimum quantity for that particular script.	Total Quantity(No. Of Lot X Lot Size)	LONG
OrderExecutedQty	Order executed quantity		LONG
OrderDisclosedQty			LONG
OrderMIFQty			

OrderPrice	If order type is market then price = 0 otherwise price=user defined price.		LONG
OrderTriggerPrice	Price at which order will get triggered		LONG
RMSCode	RMS server code under which the order placed.		CHAR[15]
AfterHour	After market hours	Y , N	CHAR[1]
BranchTraderID			CHAR[15]
AveragePrice			LONG
RequestStatus	It contain status of request(i.e request is new/cancel/modify).		CHAR[15]
GoodTill	Represents the status of IOC, GFD, GTD and GTC.		CHAR[5]
GoodTillDate		Format "yyyy-MM-DD HH:mm:ss.n"	CHAR[25]
DpId			CHAR[10]
OrsExchangeMktCode			CHAR[10]
ChannelCode	It contains the type of channel.	Like TT,Web,TT API.	CHAR[10]
ChannelUser	It contain the user id who has currently logged in.		CHAR[20]
LastModDateTime	It represents the date-time at which the order details where last modified.	Ex: YYYY-MM-DD HH:mm:ss.n	CHAR[25]
OpenQty	It represents pending order quantity.		LONG.
PvtOrderInd			LONG
ClientAccount			CHAR[20]
ClientGroup			CHAR[20]
OhEntryDateTime			CHAR[25]
WebResponseTime			CHAR[25]
FohExitDateTime			CHAR[25]
ExchangeAckDateTime			CHAR[25]
Brokerage			LONG
ParticipantCode			CHAR[10]
UpdateDate	It represents the date-time at which the order details where last modified.	Format "yyyy-MM-DD HH:mm:ss.n"	CHAR[25]
UpdateUser	It contain our system status Like NOR=order is pending.,TC= order executed.,COC= canceled order.		CHAR[25]
CALevel	Ignore this field		CHAR[15]

AllOrNone	Order will get executed either for all quantity or it will not get executed entirely.	All or None	CHAR[25]
OpenOrClose	Ignore this field		CHAR[25]
FnoOrderType	It represents the normal order type.		CHAR[25]
FnoSquareOff			CHAR[25]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample : DataLength = 764 | Exchange = NF | OrderStatus = In-Process | OrderID = 58293142 | ExchangeOrderID = | OrderDateTime =2011-12-01 10:22:31.0 | CustomerID =602269 |DpClientId = | OrsOrderID=58293142 | ScripToken = 50265 | OrderType = Limit|BuySell = B | OrderQty = 50 | ExecQty = 0 | OrderDisclosedQty = 0 | OrderMIFQty = 0 | OrderPrice = 49975500 | TriggerPrice = 0 | RMSCode = SKSIMFO1 | AfterHour = N | BranchTraderID = 111111111111 | AveragePrice = 0 | RequestStatus = NEW | GoodTill= GFD | GoodTillDate=2011-12-01 10:22:31.0 | DpId=1 | OrsExchangeMktCode = N | ChannelCode = PWR_TRD | ChannelUser = LoginID | LastModDateTime = | OpenQty = 50 | PvtOrderInd = 0 | ClientAccount = | ClientGroup = | OhEntryDateTime = | WebResponseTime = 0 | FohExitDateTime = | ExchangeAckDateTime = | Brokerage = 0 | ParticipantCode = 0 | UpdateDate = 2011-12-01 10:22:31.0 | UpdateUser = SIDPOWERB | CALevel=0 | AllOrNone = N | OpenOrClose = O | FnoOrderType = NOR | FnoSquareOff = N | Reserved =

DerivativeTradeDetailsReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
ExchangeCode	Code for each exchange	Refer Exchange Code	CHAR[2]
InternalTradeId			CHAR[15]
TradeId	Represents unique trade id generated for each order by sharekhan.		CHAR[20]
ChannelCode	It contains the type of channel.	Like TT,Web,TT API.	CHAR[10]
ChannelUser	It contain the user id who has currently logged in.		CHAR[20]
OrderId	Represents unique order id generated for each order by sharekhan.		CHAR[20]
CustomerId			CHAR[10]
BuySell	It contain the type of order (i.e. buy/sell)	B,S,BM,SM,SS.	CHAR[2]
OrsExchMktCode			CHAR[10]
ScripToken	unique token number for each scrip		CHAR[10]
TradeQty	This field contains the number of shares traded by customer of particular company.		LONG

TradePrice	Executed Price		LONG
TradeAmount	Total Executed Amount		LONG
TradeDateTime	Executed Date Time		CHAR[25]
ExchAckDateTime			CHAR[25]
Brokerage	Descibes the brokerage details		CHAR[10]
TotalTradeAmount	Total Executed Amount		LONG
UpdateDate	It represents the date-time at which the order details where last modified.		CHAR[25]
UpdateUser	It contain our system status Like NOR=order is pending.,TC= order executed.,COC= canceled order.		CHAR[25]
CALevel	Ignore this field		CHAR[15]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample: DataLength = 364 |ExchangeCode = NF | InternalTradeId = 38667168 | TradeId = 4 | ChannelCode = PWR_TRD | ChannelUser = LoginId | OrderId = 58293127 | CustomerId = 602269 | BuySell = B | OrsExchMktCode = N | ScripToken = 50265 | TradeQty = 50 | TradePrice = 47659000 | TradeAmount = 23829500 | TradeDateTime = 2011-11-30 10:47:29.0 | ExchAckDateTime = 2011-11-30 10:47:28.0 | Brokerage = 0 | TotalTradeAmount = 23829500 | UpdateDate =2011-11-30 10:42:47.0 | UpdateUser = FO_AH_TC | CALevel = 0 | Reserved =

CashLimitReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
CustomerID			CHAR[10]
CurrentCashBalance	Opening limit		LONG
PendingWithdrawalRequest	The client has withdrawn the amount		LONG
NonCashLimit	Tradable not actual amount		LONG
CashBpl	The client has booked the Profit Loss		LONG
CashMTM	Notional Profit Loss Cash		LONG
LimitAgainstShares			LONG
CashPreviousSettlementExposure	Last two days settlement balance		LONG
IntradayMarginCash	Today's utilized margin		LONG
FnoMTM	Notional Profit Loss		LONG

	FNO		
FnoPremium			LONG
FnoBpl	FNO's booked ProfitLoss		LONG
IntradayMarginFno			LONG
IntradayMarginComm			LONG
HoldFunds			LONG
Total Reserved	Reserved for future	Default blank	LONG CHAR[100]

Sample**:**
DataLength = 174 | CustomerID = 602269 | CurrentCashBalance = 1000142200 | PendingWithdrawalRequest = 0 | NonCashLimit = 10000000 | CashBpl = 0 | CashMTM = 0 | LimitAgainstShares = 71253 | CashPreviousSettlementExposure = 0 | IntradayMarginCash = -10032409 | FnoMTM = 0 | FnoPremium = -63563954 | FnoBpl = -13475975 | IntradayMarginFno = -35759347 | IntradayMarginComm = | HoldFunds = 0 | Reserved =

CommodityLimitReportItem

Field Name	Description	Comment	DataType
DataLength	Length of the Data		LONG
CustomerID			CHAR[10]
CCB			LONG
WithDrawn			LONG
NCL			LONG
MarginforComm			LONG
MMTMLoss			LONG
Bpl			LONG
HoldFunds			LONG
NseWithdrawlBal			LONG
PremiumForCurrency		Applicable only for Currency	LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:- DataLength = 146 | CustomerID = 95399 | CCB = 100000000 | WithDrawn = 0 | NCL = 10000000 | MarginforComm = 0 | MMTMLoss = 0 | Bpl = -20440000 | HoldFunds =0 | NseWithdrawlBal = | PremiumForCurrency = 0 |Reserved =

INDICES

Indice Request:

Structure		**Indice Request**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			

IsSubscribe	Boolean Value		BOOL
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
|DataLength=107|Transcode=27|IsSubscribe=True|Reserved=|

Indices Response:

Structure		**Indices Response**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
IndexCode	Code Of The Index		CHAR[10]
ExchangeName	Name Of The Exchange		CHAR[10]
IndiceName	Name of The Index		CHAR[25]
IndiceValue	Value Of The Index	Default 0	LONG
Open	Open value	Default 0	LONG
High	High Value	Default 0	LONG
Low	Low Value	Default 0	LONG
Close	Close value	Default 0	LONG
PercentChange	Percentage Value Of Change	Default 0	LONG
YearHigh	Yearly High	Default 0	LONG
YearLow	Yearly Low	Default 0	LONG
NumberOfUpMove	Number Of Upward Moves	Default 0	LONG
NumberOfDownMove	Number of Downward Moves	Default 0	LONG
TurnOver	TurnOver Of The Indice	Default 0	LONG
ChangeIndicator	Upward/Downward Indicator	+/- 00.00	CHAR[8]
LTDate	DataTime	Format: MM/dd/yyyy HH:mm:ss	CHAR[25]
Reserved	Reserved for future	Default is blank	CHAR[100]

Sample:
DataLength=228|Transcode=27|IndexCode=25|ExchangeName=RN|IndiceName=EURINR|IndiceValue=6971|Open=6976|High=6987|Low=6960|Close=6988|PercentChange=-24|YearHigh=7216|YearLow=0|NoOfUpMove=0|NoOfDownMove=0|TurnOver=0|ChangeInd=|LTDate=10/25/2012 14:58:21|Reserved=|

Feed Request

Introduction

This section describes how to request for feed and receiving response for feed for various exchanges.

Feed Request

Structure		Feed Request	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Count	No of scrips requested		Int16
ScripList	It is a list of scrip	Format ExchangeCodeScrip code	CHAR[][12]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
Data Length = 608|TransCode = 22|Count1|ScripList = NC22,MX205867|Reserved = |

Note: Maximum Feed request is 400 for Power Broker and 250 for Normal Users

Feed Response

Structure		Feed Response	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Exchange	Code for each exchange		CHAR[5]
ScripToken	unique token number for each scrip		CHAR[10]
LTPrice	Last Traded Price	Default value is ‘0’	LONG
LTQuantity	Last Traded Quantity		LONG
LTDate	Last Traded Data Time	Format MM/dd/yyyy HH:mm:ss	CHAR[25]
BidPrice	Price offered by Buyer	Default ‘0’	LONG
BidQuantity	Buying Quantity		LONG
OfferPrice	Seller’s Offer price	Default ‘0’	LONG
OfferQuantity	Seller Quantity		LONG
TotalTradedQty	Sum of Traded Quantity		LONG

TradedQuantity	Total traded quantity		LONG
AverageTradePrice	Average of Traded price	Default ‘0’	LONG
Open	Today’s Open price	Default ‘0’	LONG
High	Today’s High	Default ‘0’	LONG
Low	Today’s Low	Default ‘0’	LONG
Close	Yesterday Close Price	Default ‘0’	LONG
PerChange	Percentage change of LTPrice and close	Default multiplied by ‘100’	LONG
TurnOver	Total traded amount in Thousands		LONG
YearlyHigh	52 week High price	Default ‘0’	LONG
YearlyLow	52 week Low price	Default ‘0’	LONG
UpperCkt	Upper limit for today’s trading	Default ‘0’	LONG
LowerCkt	Lower limit for today’s trading	Default ‘0’	LONG
Difference	Difference between LTPrice and Close Price		LONG
CostofCarry1	Cost of Carry1		LONG
CostOfCarry2	Cost Of Carry2		LONG
ChangeIndicator	Upward/Downward Indicator	+/-	CHAR[10]
SpotPrice	Spot Price of the future contract	Default ‘0’	LONG
OITime	Open Interest Time		CHAR[20]
OI	Open Interest	Default ‘0’	LONG
OIHigh	Open Interest High	Default ‘0’	LONG
OILow	Open Interest Low	Default ‘0’	LONG
TotalTrades	Total Trades		LONG
TradeValueFlag	TradeValueFlag		CHAR[10]
Trend	Trend		CHAR[10]
SunFlag	SunFlag		CHAR[10]
AllnoneFlag	Flag of All/None	Default Blank	CHAR[10]
Tender	Tender	Default ‘0’	LONG
PriceQuotation	PriceQuotation (Only for Commodity) in terms of		CHAR[20]

	Kg/Grams/ltr etc..,		
TotalBuyQty	Total Buy Quantity		LONG
TotalSellQty	Total Sell Quantity		LONG
SegmentId	Ignore this field		CHAR[20]
OIDifference	OI Difference	Default ‘0’	LONG
OIDiffPercentage	OI Difference Percentage	Default ‘0’	LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 380|TransCode = 22|Exchange = NC|ScripToken = 1491|LTPrice = 2585|LTQty = 50|LTDate = 12/7/2011 1:16:32 PM|BidPrice = 2580|BidQty = 73484|OfferPrice = 2585|OfferQty = 9028|TotalTradedQty = 11475563|TradedQuantity = 50|AvgTrdPrice = 2584|Open = 2530|High = 2620|Low = 2525|Close = 2520|PerChange = 258|TurnOver = 296528|YearlyHigh = 7000|YearlyLow = 2075|UpperCkt = 0|LowerCkt = 0|Difference = 65|CostOfCarry1 = 0|CostOfCarry2 = 0|ChangeIndicator = +|SpotPrice = 0|OITime = |OI = 0|OIHigh = 0|OILow = 0|TotalTrades = 0|TradeValueFlag = |Trend = |SunFlag = |AllnoneFlag = |CallPut = ||Tender = 0|PriceQuotation = | ExpiryDate = |TotalBuyQty = 0|TotalSellQty = 0|SegmentId = |OIDifference = 0|OIDiffPercentage = 0|prevOI = |Reserved = |

BidOffer

Structure		**Feed Response**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Exchange	Code for each exchange		CHAR[5]
ScripToken	unique token number for each scrip		CHAR[10]
BidPrice	Price offered by Buyer	Default ‘0’	LONG
BidQuantity	Buying Quantity		LONG
OfferPrice	Seller’s Offer price	Default ‘0’	LONG
OfferQuantity	Seller Quantity		LONG
TotalBuyQty	Total Buy Quantity		LONG
TotalSellQty	Total Sell Quantity		LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength=145|TransCode=28|Exchange=NF|ScripCode=53038|BidPrice=290040|BidQty=250|OfferPrice=290075|OfferQty=125|TotalBuyQty=65875|TotalSellQty=104125|Reserved=|

MarketDepth

This section describes how to request for MarketDepth for various exchanges.

MarketDepth Request

Structure		**ScripMasterRequest**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Exchange Code	Code for each exchange	Refer Exchange Code	CHAR[5]
Scrip Code	unique token number for each scrip		CHAR[10]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:

DataLength=121|Transcode=25|Exchange=NC|ScripCode=1491|Reserved=|

MarketDepth Response

Structure		**Scrip Master Response**	
Field Name	**Description**	**Comment**	**Data Type**
MessageHeader			
Exchange Code	Code for each exchange	Refer Exchange Code	CHAR[5]
Exchange	Name Of The Exchange		CHAR[10]
LastTradedTime	Last Traded Time		CHAR[25]
Scrip Code	unique token number for each scrip		CHAR[10]
TotalBuyQuantity	Total Buy Quantity	Default 0	LONG
TotSellQuantity	Total Sell Quantity	Default 0	LONG
BuyPrice1	Buy Price	Default 0	LONG
BuyQuantity1	Buy Quantity	Default 0	LONG
BuyNumberOfOrder1	Total Number Of orders	Default 0	LONG
BuyPrice2	Buy Price	Default 0	LONG

BuyQuantity2	Buy Quantity	Default 0	LONG
BuyNumberOfOrder2	Total Number Of orders	Default 0	LONG
BuyPrice3	Buy Price	Default 0	LONG
BuyQuantity3	Buy Quantity	Default 0	LONG
BuyNumberOfOrder3	Total Number Of orders	Default 0	LONG
BuyPrice4	Buy Price	Default 0	LONG
BuyQuantity4	Buy Quantity	Default 0	LONG
BuyNumberOfOrder4	Total Number Of orders	Default 0	LONG
BuyPrice5	Buy Price	Default 0	LONG
BuyQuantity5	Buy Quantity	Default 0	LONG
BuyNumberOfOrder5	Total Number Of orders	Default 0	LONG
SellPrice1	Sell Price	Default 0	LONG
SellQuantity1	Sell Quantity	Default 0	LONG
SellNumberOfOrder1	Total Number Of orders	Default 0	LONG
SellPrice2	Sell Price	Default 0	LONG
SellQuantity2	Sell Quantity	Default 0	LONG
SellNumberOfOrder2	Total Number Of orders	Default 0	LONG
SellPrice3	Sell Price	Default 0	LONG

SellQuantity3	Sell Quantity	Default 0	LONG
SellNumberOfOrder3	Total Number Of orders	Default 0	LONG
SellPrice4	Sell Price	Default 0	LONG
SellQuantity4	Sell Quantity	Default 0	LONG
SellNumberOfOrder4	Total Number Of orders	Default 0	LONG
SellPrice5	Sell Price	Default 0	LONG
SellQuantity5	Sell Quantity	Default 0	LONG
SellNumberOfOrder5	Total Number Of orders	Default 0	LONG
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength=284|Transcode=26|ExchangeCode=NC|Exchange=NseCash|
LastTradedTime =12/01/2011 12:42:39|ScripCode=1491|TotBuyQuantity=1037142|TotSellQuantity=2165484|BuyPrice1=2380|BuyQuantity1=16141|BuyNumberOfOrder1=24|BuyPrice2=2375|BuyQuantity2=38376|BuyNumberOfOrder2=48|BuyPrice3=2370|BuyQuantity3=147724|BuyNumberOfOrder3=86|BuyPrice4=2365|BuyQuantity4=15300|BuyNumberOfOrder4=25|BuyPrice5=2360|BuyQuantity5=41068|BuyNumberOfOrder5=86|SellPrice1=2385|SellQuantity1=36120|SellNumberOfOrder1=13|SellPrice2=2390|SellQuantity2=60888|SellNumberOfOrder2=39|SellPrice3=2395|SellQuantity3=74332|SellNumberOfOrder3=40|SellPrice4=2400|SellQuantity4=105191|SellNumberOfOrder4=181|SellPrice5=2405|SellQuantity5=53555|SellNumberOfOrder5=48|Reserved=|

Message

General Message:

Structure		Message	
Field Name	**Description**	**Comment**	**Data Type**
Message Header			LONG
RequestedTransCode	Requested transaction code of client	Default is -1	SHORT
Message Code	unique number for identifying the message		SHORT
Message			CHAR[250]
Reserved	Reserved for future	Default blank	CHAR[100]

Sample:
DataLength = 260|Transcode = 99|RequestedTranscode = 1|MessageCode = 0|Message = Login Credentials Not Matching with TradeTiger. Kindly login with same Credentials used in TradeTiger|Reserved = |

Appendix

NSE and BSE Equities Acknowledgement Code Description

Ack Code	Description
1	NEW_ORDER_CONFIRMATION [New Order is confirmed by Exchange].
2	NEW_ORDER_REJECTION [New Order is rejected by Exchange].
3	MODIFY_ORDER_CONFIRMATION [Modify Order is confirmed by Exchange].
4	MODIFY_ORDER_REJECTION [Modify Order is rejected by Exchange].
5	CANCEL_ORDER_CONFIRMATION [Cancel Order is confirmed by Exchange].
6	CANCEL_ORDER_REJECTION [Cancel Order is rejected by Exchange].
7	TRADE_CONFIRMATION [Trade confirmed by Exchange].
8	EXPIRED_ORDER [Order is expired by Exchange].
9	SURVEILLENCE_REJECTION [Kind of rejection from order Routing System (FT)]
10	TRIGGER_CONFIRMATION [Order triggered by Exchange].
11	FREEZE_TO_CONTROL [Order is freezed due to price or order value].
12	ENGINE_REJECTION [Order rejected by Order Routing System (FT)].
13	RMM_REJECTED [Order rejected by the Sharekhan Risk Management System].
14	RMM_REJECTED [Order rejected by the Sharekhan Risk Management System].
15	NEW_ORDER_REJECTION [New Order is rejected by Exchange].
16	NEW_ORDER_CONFIRMATION_TRADE_MODIFICATION
17	NEW_ORDER_REJECTION_TRADE_MODIFICATION
18	ADV_ORDER_MODIFY_CONFIRMATION [Adv Order Modify confirmation by Exchange]
19	ADV_ORDER_CANCEL_CONFIRMATION[Adv Order Cancel confirmation by Exchange]
20	ADV_ORDER_TRAIL_CONFIRMATION[Adv Order Trail confirmation by Exchange]
21	ORDERPRICE_CONFIRMATION

NSE Derivatives Acknowledgement Code Description

Ack Code	Description
2073	NEW_ORDER_CONFIRMATION [New Order is confirmed by Exchange].
2231	NEW_ORDER_REJECTION [New Order is rejected by Exchange].
2074	MODIFY_ORDER_CONFIRMATION [Modify Order is confirmed by Exchange].
2042	MODIFY_ORDER_REJECTION [Modify Order is rejected by Exchange].
2075	CANCEL_ORDER_CONFIRMATION [Cancel Order is confirmed by Exchange].
2072	CANCEL_ORDER_REJECTION [Cancel Order is rejected by Exchange].
2222	TRADE_CONFIRMATION [Trade confirmed by Exchange].
2212	TRIGGER_CONFIRMATION [Order triggered by Exchange].
2170	FREEZE_TO_CONTROL [Order is freezed due to price or order value].
2142	MODIFY_ORDER_REJECTION_2[Modify Order is rejected by Sharekhan].
2172	CANCEL_ORDER_REJECTION_2 [Cancel Order is rejected by Sharkehan].
2331	NEW_ORDER_REJECTION_2 [New Order is rejected by Sharekhan].

Commodities Acknowledgement Code Description

Ack Code	Description
2073	NEW_ORDER_CONFIRMATION [New Order is confirmed by Exchange].
2231	NEW_ORDER_REJECTION [New Order is rejected by Exchange].
2074	MODIFY_ORDER_CONFIRMATION [Modify Order is confirmed by Exchange].
2042	MODIFY_ORDER_REJECTION [Modify Order is rejected by Exchange].
2075	CANCEL_ORDER_CONFIRMATION [Cancel Order is confirmed by Exchange].
2072	CANCEL_ORDER_REJECTION [Cancel Order is rejected by Exchange].
2222	TRADE_CONFIRMATION [Trade confirmed by Exchange].
2212	TRIGGER_CONFIRMATION [Order triggered by Exchange].
2170	FREEZE_TO_CONTROL [Order is freezed due to price or order value].

Order Status

Order Status	Description
Pending	Order is in processing state in Exchange
FullyExecuted	Order is processed Successfully for All quantity.
PartlyExecuted	Order is processed Successfully for partial quantity. Remaining Quantity is in Processing State. The user can modify or Cancel the remaining quantity.
In Process	Problem in sending order to the Exchange. Has to be cancelled and Replace the order.
Cancelled	Order has cancelled in the exchange
Freezed	Order is freezed due to price or order value
Rejected	Order is rejected based on limit available or order price.
Triggered	The Stop loss order got triggered in Exchange.