# New Order sequences – SDK states

## NEW ORDER – typical sequence if order executed by destination all in one transaction

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NEW\_ORDER\_EVENT – SENT

This is an SDK application side status that the new order was sent to the OE Server

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Sent**

This is a status update from the OE Server that it received the new order and sent it to the Destination

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Acknowledged**

This is a status update from the OE Server that the Destination has acknowledged (not all brokers will send this)

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Pending**

This is a status update from the OE Server that it has received an order pending from the broker

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ORDER\_STATE\_EVENT - COMPLETE

Order Status:   **Executed**

The order has been filled (all in one fill). The OEMessage associated with this has the trade information.

## NEW ORDER – typical sequence if order executed by destination in multiple partial fills

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NEW\_ORDER\_EVENT – SENT

This is an SDK application side status that the new order was sent to the OE Server

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Sent**

This is a status update from the OE Server that it received the new order client and sent it to the Destination

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Acknowledged**

This is a status update from the OE Server that the Destination has acknowledged receiving the order (not all brokers will send this)

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Pending**

This is a status update from the OE Server that it has received an order pending message from the broker

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

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ORDER\_STATE\_EVENT - COMPLETE

Order Status:   **Completed**

The last partial fill – the order is now complete. The OEMessage associated with this has the trade information.

## NEW ORDER – VALIDATION ERROR if order fails validation before being sent to the server

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NEW\_ORDER\_EVENT – VALIDATION ERROR

This is an SDK application side status that the new order had validation errors and will not be sent to the OE Server. The event will contain the error code and error message.

You can assume the order was sent to the server when you get this event:

NEW\_ORDER\_EVENT – SENT

This is an SDK application side status that the new order was sent to the OE Server

# CANCEL ORDER after several partial fills

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NEW\_ORDER\_EVENT - SENT

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Sent**

Order ID:       Y1MFV6DM0F1J

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Acknowledged**

Order ID:       Y1MFV6DM0F1J

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Pending**

Order ID:       Y1MFV6DM0F1J

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

Order ID:       Y1MFV6DM0F1J

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

Order ID:       Y1MFV6DM0F1J

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CANCEL\_ORDER\_EVENT - SENT

Order ID:       Y1MFV6DM0F1J

This is an SDK application side event that the cancel request was sent to the OE Server

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Cancel Sent**

Order ID:       Y1MFV6DM0F1J

This is a status update from the OE Server that it received the cancel request and sent it to the Destination

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Cancel Pending**

Order ID:       Y1MFV6DM0F1J

This is a status update from the OE Server that it has received a cancel pending from the Destination

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For cancels we will actually see 2 cancel events from the OE Server.

One indicates that the Order has been canceled.

The other is one generated by the OE Server to indicate that the Cancel Request is now complete.

ORDER\_STATE\_EVENT - COMPLETE

Order Status:  **Canceled**

Order ID:       Y1MFV6DM0F1K

This is generated by the OE server and indicates that the Cancel Request is now complete

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ORDER\_STATE\_EVENT - COMPLETE

Order Status:   **Canceled/ Partial**

Order ID:       Y1MFV6DM0F1J

This is the Order status update indicating the Order has been canceled.

Since there were partial fills already on the order the status is **Canceled/Partial** instead of just **Canceled**

# Change Order (cancel/replace)

(Note: while the Order ID changes after the replace, the Tracking ID remains the same)

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NEW\_ORDER\_EVENT - SENT

Tracking ID:    A1P763-22WR0CQ

This is an SDK application side status that the new order was sent to the OE Server

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Sent**

This is a status update from the OE Server that it received the new order and sent it to the Destination

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Acknowledged**

This is a status update from the OE Server that the Destination has acknowledged (not all brokers will send this)

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

completed qty:  0

leaves qty:     500

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Pending**

This is a status update from the OE Server that it has received an order pending from the broker

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

completed qty:  0

leaves qty:     500

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:  **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

traded qty:     100

completed qty:  100

leaves qty:     400

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

Buy CAKE

order qty:      500

traded qty:     100

completed qty:  200

leaves qty:     300

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

traded qty:     100

completed qty:  300

leaves qty:     200

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CHANGE\_ORDER\_FIELD\_EVENT - SENT

Order ID:       Y1MFV7MN3R20

change qty:     600

This is an SDK application side event that the Change request was sent to the OE Server

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Replace Sent**

This is a status update from the OE Server that it received the Change request and sent it to the Destination

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      600

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Replace Ack**

This is a status update from the OE Server that the Destination has acknowledged the replace (not all brokers will send this)

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R21

order qty:      600

leaves qty:     200

cancel qty:     200

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Canceled**

This indicates that the original order with 200 leaves was canceled (see next status for the replace).

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

Buy CAKE

order qty:      500

cancel qty:     200

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Replaced**

This is indicates the Order has been replaced. We have a new Order ID here.

Any modifications or cancels now should reference this rather than the original order.

The information on the completed partial trades carries over.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R21

Buy CAKE

order qty:      600

completed qty:  300

leaves qty:     300

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R21

order qty:      600

traded qty:     100

completed qty:  400

leaves qty:     200

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R21

order qty:      600

traded qty:     100

completed qty:  500

leaves qty:     100

===================================

ORDER\_STATE\_EVENT - COMPLETE

Order Status:   **Completed**

The last partial fill – the order is now complete. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R21

order qty:      600

traded qty:     100

completed qty:  600

leaves qty:     0

# Rejects

The sequence of a rejected event can vary widely depending on whether the reject was something the Order Entry server recognized or if the end broker recognized. I’m not sure if we can provide you a representative sequence for these.

## One example is a cancel sent after the order completed.

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CANCEL\_ORDER\_EVENT - SENT

Order ID:       Y1MFVZVB3R51

Account:        cmildenberger

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   Cancel Sent

Tracking ID:    A1P8Z3-22NH40G

Order ID:       Y1MFVZVB3R51

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ORDER\_STATE\_EVENT - ERROR

Error (-1) - >>Cannot Cancel: Order Not Live

Order Status:   Cancel Rejected

Tracking ID:    A1P8Z3-22NH40G

Order ID:       Y1MFVZVB3R52

## A typical Replace Rejected might be something like . . .

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NEW\_ORDER\_EVENT - SENT

Tracking ID:    A1P763-22WR0CQ

This is an SDK application side status that the new order was sent to the OE Server

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ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Sent**

This is a status update from the OE Server that it received the new order and sent it to the Destination

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Acknowledged**

This is a status update from the OE Server that the Destination has acknowledged (not all brokers will send this)

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

completed qty:  0

leaves qty:     500

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Pending**

This is a status update from the OE Server that it has received an order pending from the broker

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

completed qty:  0

leaves qty:     500

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:  **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

traded qty:     100

completed qty:  100

leaves qty:     400

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

Buy CAKE

order qty:      500

traded qty:     100

completed qty:  200

leaves qty:     300

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

traded qty:     100

completed qty:  300

leaves qty:     200

===================================

CHANGE\_ORDER\_FIELD\_EVENT - SENT

Order ID:       Y1MFV7MN3R20

change qty:     600

This is an SDK application side event that the Change request was sent to the OE Server

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Replace Sent**

This is a status update from the OE Server that it received the Change request

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

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ORDER\_STATE\_EVENT – ERROR

Error  - >>Order would overfill target

Order Status:   **Replace Rejected**

This is a status update from the OE Server that the change request was rejected. The reject could have originated from the OE Server or from the end Broker

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R21

===================================

ORDER\_STATE\_EVENT - UPDATE

Order Status:   **Partial**

A Partial Fill. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

traded qty:     100

completed qty:  400

leaves qty:     100

===================================

ORDER\_STATE\_EVENT - COMPLETE

Order Status:   **Completed**

The last partial fill – the order is now complete. The OEMessage associated with this has the trade information.

Tracking ID:    A1P763-22WR0CQ

Order ID:       Y1MFV7MN3R20

order qty:      500

traded qty:     100

completed qty:  500

leaves qty:     0