

EZX API Quick Start Guide

Overview

The iServer has many different message types, components (and subcomponents) and configuration options. A full list of messages is outlined in the [EZX Integration Guide](#). Most trading applications only need to know about these basic messages:

- LogonRequest
- LogonResponse
- OrderRequest
- OrderResponse (with or without ExecutionStatus)
- Reject

Of the above, the main communication with the server will be through OrderRequest and OrderResponse (and Reject) messages.

Standard Programming Model (All APIs)

All the APIs (Java, C#, C++, Python) have very similar programming models. Below are general notes and steps that are recommended for most API applications.

- Create client connection with the iServer for sending and receiving messages
- Send a LogonRequest to authenticate. The LogonRequest has 2 important fields in addition to the credentials:
 - *SeqNo*: Set to the sequence number of the last response message received from the iServer. SeqNo=0 will send all response messages for the entire day. (It is often simpler to design your application to rebuild its state from the Logon whenever it starts/restarts, rather than design a persistence layer to maintain state locally.)
 - *LogonType*: This tells the iServer which response messages to select when returning responses during the login. For example, a typical choice is the [ALL_FILLS_MSGS_AND_ALL_OPEN_ORDERS](#) type, which would *not* send back Cancelled (CAND) or Rejected (REJT) orders (which are no longer relevant for trading).

- Attach/Implement a Handler to process OrderResponse and Reject messages. The *OrderResponse.Event* field contains one of a set of constants (see the *Events* type) which indicates why the current response is being sent. (Events will be covered below.)
- Build position tracking logic. The iServer does track position, but the position is currently not completely open to the API. Most applications need to monitor positions and basic P&L from trades.
- Order Submissions: this is always done using the *OrderRequest* message.
Required/key fields to set for each OrderRequest:
 - *msgType*: use the named constants in the *MsgType* object/enum. The main choices are: *NEW*, *CANC*, *REPL*
 - *myID*: optional - but recommended as a means to identify the initial response from the iServer after submitting an order. After receiving the initial response, we recommend switching to use the assigned *routerOrderID* for subsequent OrderRequests to cancel or replace the order.
 - *routerOrderID*: used to identify the order for cancel (CANC) or replace (REPL).
 - *Standard order fields*: Side, Symbol, OrderQty, Destination (always required), and Price for Limit orders.