API Beta Notes

The modifications below are in **build 9.68** of the TWS API.

For clarification on any of the items listed, refer to the appropriate section in the API Reference Guide, or send us an email at Beta Support.

Enhancements

Support for Hedged Volatility Orders

The following attributes have been added to the Order socket client properties in the Java and C++ APIs and to the COM object in the ActiveX API to support hedged volatility orders:

» **deltaNeutralOpenClose** - This string attribute specifies whether the order is an Open or a Close order and is used when the hedge involves a CFD and and the order is clearing away.
» **deltaNeutralShortSale** - This boolean attribute is used when the hedge involves a stock and indicates whether or not it is sold short.
» **deltaNeutralShortSaleSlot** - This integer attribute has a value of 1 (the clearing broker holds shares) or 2 (delivered from a third party). If you use 2, then you must specify a deltaNeutralDesignatedLocation.
» **deltaNeutralDesignatedLocation** - This string attribute is used only when deltaNeutralShortSaleSlot = 2.