API Release Notes - Build 9.71

The modifications below are in **build 9.71** of the TWS API.

For clarification on any of the items listed, send us an email at API Support.

Enhancements

Use Native Index Prices

API users running TWS/IB Gateway 950 or above can now elect to show Native index prices when available. Currently the calculated index price is used by default. To change the preference to show native prices in the IB Gateway, in Configuration on the API **Settings** page, select *Prefer Native Index Prices* to show the exchange-native index price whenever it's available. If the API is running through TWS, the setting is defined in Global Configuration on the **Display** > *Ticker Row* page.

New API Requests and Callbacks

The following API requests and callbacks have been added:

API requests used to integrate with TWS color-grouped windows (display groups):

queryDisplayGroups(int requestId)

where

requestId = The unique number that will be associated with the response

subscribeToGroupEvents(int requestld, int groupId)

where

requestId = The unique number associated with the notification.

groupId = The ID of the group, currently it is a number from 1 to 7.

This is the display group subscription request sent by the API to TWS.

updateDisplayGroup(int requestld, String contractInfo)

where

requestId = The requestId specified in subscribeToGroupEvents().

contractInfo = The encoded value that uniquely represents the contract in IB. Possible values include:

- o none = empty selection
- contractID@exchange any non-combination contract. Examples: 8314@SMART for IBM SMART;
 8314@ARCA for IBM @ARCA.
- o combo = if any combo is selected.

This request from the API does not get a response from TWS unless an error occurs.

unsubscribeFromGroupEvents(int requestId)

where

requestId = The requestId specified in subscribeToGroupEvents().

This request from the API does not get a response from TWS.

TWS color-grouped windows are identified by an integer number. Currently that number ranges from 1 to 7 and are mapped to specific colors, as indicated in TWS.

Callbacks used to integrate with TWS color-grouped windows:

displayGroupList(int requestld, String groups)

where

requestId = The requestId specified in queryDisplayGroups().

groups = A list of integers representing visible group ID separated by the "|" character, and sorted by most used

group first. This list will not change during TWS session (in other words, user cannot add a new group; sorting can change though). Example: "3|1|2"

This callback is a one-time response to queryDisplayGroups().

displayGroupUpdated(int requestld, String contractInfo)

where

requestId = The requestId specified in subscribeToGroupEvents().

contractInfo = The encoded value that uniquely represents the contract in IB. Possible values include:

- o none = empty selection
- contractID@exchange any non-combination contract. Examples: 8314@SMART for IBM SMART;
 8314@ARCA for IBM @ARCA.
- o combo = if any combo is selected.

This is sent by TWS to the API client once after receiving the subscription request subscribeToGroupEvents(), and will be sent again if the selected contract in the subscribed display group has changed.

New Parameters

Beginning with this release, the following parameters were added to existing requests to support the identification of manual orders and market data requests to TWS:

Request	New Parameter
reqMktData()	List <tagvalue> mktDataOptions</tagvalue>
reqScannerSubscription()	List <tagvalue> scannerDataOptions</tagvalue>
reqMktDepth()	List <tagvalue> marketDepthOptions</tagvalue>
reqRealTimeBars()	List <tagvalue> realTimeBarsOptions</tagvalue>

We've also added a new field called **algold** to the Order object to identify those orders generated by algorithmic trading.

ActiveX Component Migration

Beginning with this release, the ActiveX component code base has been moved from C++ to C#. The ActiveX COM interface has been refactored into its own VS solution.

DDE for Excel API Update - "set" Keyword

Beginning with this release, we now use the "set" keyword for object assignments in the DDE for Excel API. The "set" keyword sets a variable by object reference instead of by value. This change was required by the ActiveX component migration.

For example:

a = tws.createTagValueList()

has been changed to:

set a = tws.createTagValueList()