

Eze EMS xAPI 2021.5

Release Notes

This document contains information about the new features included in version 2021.5 of Eze[®] EMS xAPI.



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New APIs and Enhancements in Eze EMS xAPI

New APIs in This Release

SubscribeOrderInfoJson

Beginning in this release, a new API **SubscribeOrderInfoJson** is added to **Order** proto. This API can stream order updates in JSON format and helps in building the DataFrame row by row.

GetOrderDetailByIdJson

Beginning in this release, a new API **GetOrderDetailByIdJson** is added in **Order** proto. This API is used to fetch order details by providing order ID. You can fetch the order details ranging back up to three years.

GetOrderDetailByDateRangeJson

Beginning in this release, a new API **GetOrderDetailByDateRangeJson** is added in **Order** proto. This API is used to fetch list of orders placed between the given date range. The maximum date range that can be provided in a single request is three months. Order detail history is maintained up to three years.

New Custom Data Types in This Release

Beginning in this release, the following custom data types are added in **Order** proto:

- ExpirationType
- PriceTypeEnum

General Enhancements

- Updated server-side logic to handle the above changes and support backward compatibility
- Updated PyClient code in places where backward compatibility would be lost
- Updated Python sample scripts to reflect the use of the newly added first class fields instead of the extended fields

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- Removed three fields **BOOKING_TYPE**, **MIFID_IDM** and **REF_MGR_NOTES** from response messages (**SubscribeOrderInfoResponse** and **GetTodaysActivityResponse**)
- Added **Side**; **Route**; **Account**; **OrderTag** and **VolumeTraded** as first class fields to response messages (**SubscribeOrderInfoResponse** and **GetTodaysActivityResponse**)
- Added **GoodFrom**, **TimeInForce**, **PriceType**, **Price**, **StopPrice**, **UserMessage** and **ExpirationDate** as first class fields to request messages in **SubmitSingleOrderRequest** and **ChangeSingleOrderRequest** and in response messages **SubscribeOrderInfoResponse** and **GetTodaysActivityResponse**

Documentation Enhancements

- Added **Required?** field information for all the Order and Utilities request APIs in Eze EMS xAPI Technical Reference Document. This is to help you identify if the information for the Field is mandatory
- Updated API descriptions for the Order and Utilities APIs in Eze EMS xAPI Technical Reference Document. This is to help you understand the purpose of that API
- Added new section **Appendix A: Order Event Types** in Eze EMS xAPI Technical Reference Document. This section lists the order event types and their descriptions