

API Beta Notes

The modifications below are in **build 9.67** 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

Contract Identifiers Added to Contract Details

The Java, ActiveX, and C++ APIs can now receive a list of contract identifiers that the customer is allowed to view (CUSIP, ISIN, etc.) This is made possible by a new attribute in Contract Details, **secIDList.**

Specify Per-Leg Combo Prices

The Java, ActiveX, and C++ APIs now let you specify per-leg combo prices. To support this feature, we've added a new object called **OrderComboLeg**, which contains a single attribute, **price (double)**; and a new attribute called **OrderComboLegList**. OrderComboLeg contains order-specific per-leg attributes while OrderComboLegList holds the attributes for all legs.

The API also receives the **Contract::comboLegs** vector and **comboLegsDescription** string. Note that the order in which the legs are received from TWS in the openOrder message could be different from what was originally submitted; however, the order of **Contract::comboLegs** and **Order::orderComboLegs** vector elements will be consistent.

Track Commissions with CommissionReport

You can now track commissions in the Java, ActiveX, and C++ APIs using the new callback **commissionReport()**, which contains the parameter CommissionReport, which is a new object. The new CommissionReport object contains the following attributes:

- » commission (double)
- » currency (string)
- » execId (string)
- » realizedPNL (double)
- » yield (double)
- yieldRedemptionDate (integer) takes the YYYYMMDD format.

New Order Field: trailingPercent

A new field, **trailingPercent** (double), has been added to orders in the ActiveX, C++ and Java APIs. You can now specify the trailing amount of a trailing stop order as a percentage, the same as a user can do in TWS.

Observe the following guidelines when using the **trailingPercent** field:

- » This field is mutually exclusive with the existing trailing amount. That is, the API client can send one or the other but not both.
- » This field is read AFTER the stop price (barrier price) as follows:
 - » deltaNeutralAuxPrice
 - » stopPrice
 - » trailingPercent
 - » scale order attributes

- » The field will also be sent to the API in the openOrder message if the API client version is >= 56. It is sent after the stopPrice field as follows.
 - » stopPrice
 - » trailingPct
 - » basisPoint

This enhancement requires TWS server version 62.

Support for Extended Scale Orders

Our ActiveX, C++ and Java API's now support extended scale orders. The following fields have been added to an order:

- » double scalePriceAdjustValue
- » int scalePriceAdjustInterval
- » double scaleProfitOffset
- » bool scaleAutoReset
- » int scaleInitPosition
- » int scaleInitFillQty
- » bool scaleRandomPercent

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