



# WebAPI Protocol Change Log

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## WebAPI 7.8 – Release 1

- Comments were improved:
  - Comments for ConditionRule.notification\_title and ConditionRule.notification\_body don't mention exact value of limit anymore;
  - Comments for \*.rule\_tags fields mention that the number of tags is limited.

## WebAPI 7.7 – Release 1

- There are no changes in WebAPI 7.7 Release 1

## WebAPI 7.6 – Release 1

- In the scope of PROJECT-1201 Study Alerts the following changes are made in WebAPI protocol:
  - Functions for Study Alerts (possible nested) are added to rules\_1.Expression
  - The list of extended entitlements for the requested contract is added to MarketDataEntitlementReport
  - API\_LIMIT\_RULES\_IN\_PROCESSING is removed from ApiLimitReport as not supported
  - Also, internal protocols for Rules Engine (ruleseng\_1.proto, rulesenginternal\_1.proto) and Push Notification Service (notifications\_1.proto) were moved from Proto/WebAPI folder to Proto/RulesEngine and Proto/PNS folder correspondingly. These protocols are not published to WebAPI users but used internally in CQG by other services.



- New field `exchange_close` was added to message `TimeBar`.
- Added `IcebergHungLotsLimit` parameter to `ss exec pattern`. `StrategyLimitOrderParameters`. `iceberg_hung_lots_limit` added, a number of incomplete (hung) strategy lots that don't block next iceberg slice.
- Comments about not allowed order and transaction statuses in `OrderEventRule` added

## WebAPI 7.5 – Release 1

- New `GoFlatStatus` message was added to WebAPI protocol.
- The comments for `TradeSnapshotCompletion` message processing were added. It should make clearer for clients how to process incoming messages.
- The project Limit account rules to specific accounts was implemented:  
Gateway Account can be configured to zero account's positions on the beginning of the every trading day. The same settings is possible for account's balance.  
Auto Liquidation rules should not apply to such accounts because this can lead to rule being triggered unexpectedly for client. Proto changes:
  - New filters for account summary - `exclude_cleared_with_zeroed_positions`, `exclude_cleared_with_zeroed_balances`.
  - 'deleted' field is added in `AccountSummaryStatus` to notify about removing/exclusion the account (available only for new clients).
  - Account property `supported_statements` renamed and supported as `cleared_by_statements`.
  - Clarification about supported accounts for rules is added.
- Support for `RFQSubscriptionRequest/Response` was added. The subscription is done for all exchanges enabled to the trader.

## WebAPI 7.4 – Release 1

- HMS auto hedge commodity threshold changes:
  1. `TailManagementConfigurationSubscription2` message is added.
  2. `TailManagementConfigurationSubscription` message is deprecated.  
`TailManagementConfigurationSubscription2` should be used instead.
  3. `ResetCustomBasisRequest` and `ResetCustomBasisResult` messages are removed.
  4. `API_LIMIT_RESET_CUSTOM_BASIS_REQUESTS_RATE` limit is removed.
  5. `group_balance_details` field is added to `HedgeBooksReport` message.
  6. `contract_group_name` field is added to `HedgeBalanceDetails` message.



7. cash\_order\_details, hedge\_order\_details and cash\_to\_hedge\_orders\_links fields of HedgeBookDetailsReport are removed.
  8. group\_metadata field is added to TailManagementConfigurationMetadata message.
  9. group\_tail\_management\_configurations field is added to UpdateTailManagementConfiguration message.
- Differences between TailManagementConfigurationSubscription and TailManagementConfigurationSubscription2:
    1. tail\_management\_configurations is identical, except for default configuration.
    2. Default configuration in TailManagementConfigurationSubscription2.tail\_management\_configurations is represented with empty HedgeBalanceKey instead of empty array of hedge\_balance\_keys.
    3. Default configuration in TailManagementConfigurationSubscription2.tail\_management\_configurations is present only if it was overridden.
    4. TailManagementConfigurationSubscription2 also contains group configurations and server defaults in dedicated fields: default\_tail\_management\_configuration, group\_tail\_management\_configurations, default\_group\_tail\_management\_configuration.
  - WEBAPI-10517 Updated comments for OTE/MVO/MVF fields of trade\_routing\_2.proto CollateralStatus and AccountSummaryStatus: added more options in case when trade and settlement are not available.

## WebAPI 7.3 – Release 1

- Proto version 2.208:
- WEBAPI-10512 Cryptographically sign account list and feature entitlements responses WebApi exposes public api HTTP REST endpoint with weak\_from\_this (publickeys) in JWK format. WebAPI signs account list and feature entitlements responses. The signatures generates for strings: "\${access\_token.id},\${trader\_id},\${account\_id1},\${account\_id2},...,\$\${account\_idN}\${access\_token.id},\${trader\_id},\${entitlement\_type1},\${entitlement\_code1},\${entitlement\_type2},\${entitlement\_code2},...,\$\${entitlement\_typeN},\${entitlement\_codeN}}". The order is the same as in responses.
  - AccountsRequest.sign\_responses, AccountsReport.signature EntitlementRequest.sign\_responses, EntitlementReport.signature fields were added.



- WEBAPI-10226 Clarified comment for TradingState.EXCHANGE\_STATE\_PRE\_OPEN. Added a note that clients can use exchange-specific state for extended out-of-trading market state.
- WEBAPI-10504 Added protocol clarification about InformationReport that information report may be without any typed report fields.
- WEBAPI-9746 - we changed all sint32 scaled price fields to sint64.
- WEBAPI-10937 Set update interval for Historical requests to 10 sec. Updated TimeBarParameters. update\_interval comment to reflect these changes.
- WEBAPI-10793 Added AccountRiskParametersRequest/Response: A request for account risk parameters.