

## Visual Trading Systems, LLC

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## Title: VTtrader API changes history

### Document Information

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Version: 1.0.3

Mod Date: 10 May 2006

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### Version 1.0.3 - 10 May 2006:

- This file versions are in reverse order now.
  - **"Access violation 00000000" after ConnectionLost bug FIXED.**
  - **Positions not removed from list on MT\_CLOSE\_POSITION bug FIXED.**
  - **Memory leaks finally FIXED.**
  - **New event OnCandleUpdated and new methods: IInstrument.set/getHistorySubscription.** See documentation for more information (p 4.20, 5.3).
  - **New event OnInstrumentChangeEx.** See documentation for more information (p 4.20).
  - **New property IInstrument.pipValue.**
  - **Internal candles calculation BUG finally fixed. Now matches to server and VTtrader history.**
  - **Invalid ServerMessage text on several actions "... Lot:100000" measured not in Lots BUG fixed.**
  - **Attribute close\_time of GetClosedPositions function result in UNIXTime format BUG fixed.**
  - **GetClosedPositions does not return today's positions BIG fixed.**
  - **GetSetting function is DEPRICATED.** Use NEW settings() function and interface ISettings. See documentation for more information (p 4.9, 5.11).
  - Internal history storage optimized.
  - Proxy Authorization added. ProxyUser and ProxyPassword parameters in servers.api.ini file.
  - Pre-server rate check for each Order manipulation command implemented.
  - New transport library used.
  - MessageLevel enumeration items ML\_TRADING\_SYSTEMS, ML\_TRADING\_SYSTEMS\_ALERT removed.
  - New ERROR constant HEDGING\_DISABLED.
  - VBAExcelTrader sample ClosedPositions report implemented.
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### Version 1.0.2.1 - 15 December 2005:

- **Multilogin fails with PARSER\_ERROR = 3 BUG fixed.**
  - Information from file "Implementing Event model in Visual Basic.pdf" moved to main Documentation to Appendix A. C# information added.
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### Version 1.0.2 - 18 November 2005:

- **IMPORTANT: VTAPI no longer must be installed into VTtrader folder. %PROGRAM\_FILES%\VTAPI\ folder is new default in installer. New configuration file – servers.api.ini. Servers.ini, originally shared with VTtrader, not user by VTAPI any more. Error messages file vtapimessages.xml moved from dictionary\enu subfolder and renamed to vtapimessages.enu.xml.**
- **Newly created orders Time = 0 BUG FIXED.**
- **Non US location - Send commands invalid number format, History, OnInstrumentChange event lost BUGs FIXED.**
- **Java and Borland C++, C# Builder crash on exit BUG FIXED. DO NOT FORGET CALL Finalize() function on exit!**
- **Occasional MessagesWindow malfunction (no events shown) BUG FIXED.**
- **IInstrument, IAccount, IOrder, IPosition volatility BUG fixed. This means if you once got IInstrument instr = API.GetInstrumentBy\*(), instr variable will ALWAYS point to RIGHT item.**
- **Occasional wrong OnPositionchange(ID, MT\_CLOSE\_POSITION) event BUG FIXED.**

- New: IInstrument.set/getThrowsEvent, IInstruments.set/getThrowsGroupEvent, IInstruments.set/getThrowsItemsEvent : Boolean properties. Indicate should IInstrument throws OnInstrumentChanged and IInstruments throws OnInstrumentsChange events.
- New function SendCreateOrderWithSL and IInstrument.CreateOrderWithSL.
- New function GetClosedPositions.
- New property LoginInProgress.
- Rate parameter of SendCreateOrder and IOOrders.CreateOrder for Initial orders can be 0. Current rate will be used automatically.
- Rate parameter of SendClosePosition and IPosition.Close can be 0. Close rate will be used automatically.
- New items in ERROR enumeration: INVALID\_STOPORDER\_RATE, INVALID\_LIMITORDER\_RATE, INVALID\_STOPORDER\_RANGE, NOT\_IMPLEMENTED, INVALID\_ORDER\_RATE, COMMAND\_UNSUPPORTED, NO\_INSTRUMENTS\_SUBSCRIBED, INVALID\_ACCOUNT, INVALID\_POSITION, INVALID\_ORDER.
- Item INVALID\_CLOSERATE in ERROR enumeration renamed to INVALID\_CLOSE\_RATE.
- Future server compatibility features added. New event OnNewAnnouncement and method SendAnnouncement are currently switched off.
- New methods IInstrument.set/getSubscribed, IInstrumentns.setSubscriptionForAll(value) and IInstruments.CommitSubscription. At least one instrument must be subscribed.
- New methods setForceDisableSSL and getForceDisableSSL allow to disable SSL manually. Must be called before login method.
- New methods setHistoryCacheLimit and getHistoryCacheLimit.
- New: IserverMessage.Sender property values are now pointing to commandID they were initiated. This allow you to see which command's trade was opened or order created, for example.
- New: When passing string parameter to functions as Instrument you can now use "EUR/USD" or "EURUSD" or even "eUR any text UsD" value – first and last 3 symbols are used.
- Samples are now archived (zip). C#, Java, VTTraderMini and VBAExcelTrader samples are updated.

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### Version 1.0.1 - 19 July 2005:

- **After OnConnectonLost event crash bug FIXED.**
- **OpenCandle missing bug FIXED.**
- **Occasional server messages loss and command corruption "Command error (Catastrophic failure)" bug FIXED.**
- **Inter-messaging BUG crashes C++ application FIXED.**
- **ServerMessages of ML\_ERROR and ML\_CONFIRM message level Time at local time BUG fixed.**
- History has been completely rewritten:
  - Great speed improvement.
  - History is being cached since login (GetOpenCandles). So GetHistory(,except TICKS,,1) always returns candle without additional server request.
  - If Count parameter of GetHistory function is Zero – returns all history cached.
- New events OnMarketStatusChange, OnTradingDayClosed. Both cause corresponding ServerMessage.
- New Property and Enumeration MarketStatus.
- Event order changed to: OnChangesStart -> OnInstrumentChange -> OnInstrumentsChange -> OnPositionChange -> OnPositionsChange -> OnAccountChange -> OnAccountsChange -> OnOrderChange -> OnOrdersChange -> OnChangesComplete.
- GetSetting function returns -1 if not logged in.
- IInstrument.time property now represents date and time.
- New INVALID\_INTERVAL item in ERROR enumeration. GetHistory function can return this in XML error node.
- Messages Window: Shortcut for Copy command in pop-up menu changed to Ctrl-Ins (was Shift-Ins).
- VBAExcelTrader sample: event time as local time and dealing rates sheet clear bugs fixed.
- Suspicious numeric conversions removed.
- VTtraderMini Delphi sample: new HistoryForm.
- JavaSample: VT\_API classes set up to date. Event handling implemented for OnNewServerMessage.
- Installer: Wrong error message about "No VTtrader is installed or..." fixed.

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### Version 1.0 FINAL - 06 June 2005:

- Some documentation and messages errors corrected.
- VBSample: removed miss-checked references (MSRDO20.DLL, MSCDRUN10.DLL).
- VBAExcelTrader: Dealing rates sheet changed. Not instrument count sensitive now.
- Miss-Renamed Function SendChangePasswordCommand renamed back to SendChangePassword.
- Login function result codes set up-to-date to server responses.
- GetOpenCandles added to initial login server messages.

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## Version 1.0 - 17 May 2005:

- **SSL BUG FIXED.**
- Function LoggedIn renamed to LoggedIn.
- SSL DLLs are included in to installation package. Will be installed in to \Windows\System32 folder.
- Minor bug fixes.

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## Version 1.0 RC4 - 13 May 2005:

- **No events after ReLogin in VB6 BIG seems to be finally fixed...**
- New function LoggedIn. See documentation for more information (new paragraph 4.23).

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## Version 1.0 RC3 - 06 May 2005:

- New enumeration Settings. Members: LIMIT\_RATE\_FROM\_MARKET, STOP\_RATE\_FROM\_MARKET. See documentation for more information (paragraph 4.20).
- New function getSetting. See documentation for more information (new paragraph 4.22).
- Interprocess synchronization changed.

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## Version 1.0 RC2 - 15 April 2005:

- **History depth limit to 200 candles BUG FIXED.**
- **OpenCandles load missing FIXED.**
- History HTTP request timeout is 10 sec (was 2 sec).
- Max value of count parameter of GetHistory and IInstrument.GetHistory functions is 2000 (was 2048).
- Amount parameter of SendCreateOrder, SendClosePosition, SendCreateHedge should be dividable to 0.1.
- **New send command timeout. If command pool length gather than 5 next command will be executed using incremental 10 millisecond timeout.**
- New ERROR constants: INVALID\_USER\_ID, INVALID\_AMOUNT, GETOPENCANDLES\_ERROR.
- VBAExcelTrader sample source code is commented.

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## Version 1.0 RC - 01 March 2005:

- Result of Login function is much understandable now. See ERROR constants for more details.
- Default value of count parameter of GetHistory and IInstrument.GetHistory functions = 500, max = 2048.
- GetHistory and IInstrument.GetHistory result XML attribute "vol" added.
- GetHistory and IInstrument.GetHistory result XML contains node "error" if error occurs.
- OutOfMarket orders are prohibited now. SendClosePosition and IPosition.Close functions allow to close position only at it's instrument BID/ASK rate.
- IServerMessages.SetRefreshRate function allows to set refresh rate between 3 and 10.
- New ERROR constants: WRONG\_PASSWORD, LOGIN\_IN\_PROGRESS, INVALID\_REFRESH\_RATE, INVALID\_CLOSERATE, INVALID\_HISTORY\_DEPTH, INVALID\_INSTRUMENT, INVALID\_SERVER\_INDEX.

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## Version 1.0 beta - 11 February 2005:

- **Login errors hang VB BUG FIXED (seems to be).**
- **Send\* functions always return -1 BUG FIXED.**
- **IOrder.duration property is negative BUG FIXED.**
- **Proxy server BUG FIXED.**
- **Several non-USA location BUGS FIXED.**
- New enumeration TimeInterval.
- New functions GetHistory and IInstrument.GetHistory.
- New events: OnChangesStart, OnChangesComplete.
- New ServerMessages.SetRefreshRate and ServerMessages.GetRefreshRate methods.
- New sample VBAExcelTrader.
- File "Implementing Event model in Visual Basic.pdf" updated.
- Note: VT\_API.SetMsgRefresh and UnSetMsgRefresh functions will NOT be removed. Use them to handle events in VB.NET.

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## Version 1.0 alpha 4 - 21 January 2005:

- **ReLogin extremely slow BUG FIXED.**
- **No events after ReLogin BUG FIXED.**

- New enumeration AccountMessageType.
  - New events: OnPositionsChange, OnOrdersChange, OnAccountChange, OnAccountsChange, OnConnectionLost. See documentation for more information.
  - VTtraderMINI: new ClosePosition form, OnConnectionLost handler.
  - VBSample: OnConnectionLost handler.
  - Documentation: new Event order in paragraph 4.20.
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### Version 1.0 alpha 3 - 29 December 2004:

- **Microsoft VisualBasic 6 IDE CRASH BUG FIXED.**
  - New enumeration members: ML\_EXCEPTION, ML\_PARSER\_ERROR.
  - Fixed IInstrument.time property bug – now shows correct instrument update time.
  - Parameter type changed: SendCreateOrder and IOOrders.CreateOrder “duration” parameter type changed from Integer to Boolean. Now is the same type as Constants.dur\_DAY and Constants.dur\_DAY constants.
  - Constants changed: Constants.dur\_DAY, Constants.dur\_GTC values swiped.
  - New events: OnInstrumentChange, OnInstrumentsChange, OnPositionChange, OnOrderChange. See documentation for more information (new paragraph 4.20).
  - VBAExcelSample: removed file vbatimer.ocx. Now VBA uses events.
  - Removed function: GetMessage. Use GetMessageByIndex and GetMessageByID functions.
  - New: VTtraderMINI (Delphi).
  - New: Created readme.txt files in Samples folder's subfolders.
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### Version 1.0 alpha 2 - 21 December 2004:

- Client applications no longer have to be placed into VTTrader folder.
  - New function: VT\_API.Finalize. Call it on application (or main form) close to prevent occasional VBSample unload bug & .NET IDE crash
  - Event support in VisualBasic 6. See "VTAPI documentation Implementing Event model in Visual Basic.doc" file for more information.
  - New enumerations: MessageLevel and MessageType. See documentation for more information.
  - New property: VT\_API.ServerMessages.Capacity. See documentation for more information.
  - New properties: IServerMessage.Text and IServerMessage.ID. See documentation for more information.
  - New functions: VT\_API.GetMessageByIndex and GetMessageByID. See documentation for more information.
  - **DO NOT USE** Function GetMessage: it will be removed in a future version. Use GetMessageByIndex instead.
  - **DO NOT USE** VT\_API.SetMsgRefresh and UnSetMsgRefresh functions. They are to be removed in a future version. See documentation about event handling for more information. – Not actual since version 1.0 beta.
  - VB6 and VB.NET: Uncheck VTCORE library in Project\References. Only VTAPI is required.
  - VBSample: removed modules apiconnect.bas and ConstModule.bas.
  - New: PerlSample, C#Sample, VBAExcelSample, JavaSample.
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### Version 1.0 alpha - 08 December 2004:

- Initial release