Huobi API Change Notification

Notification: Huobi Global is going to add conditional order event types in existing Websocket subscription channel - orders#${symbol}

Content：

Dear API user,

Currently, the Websocket channel orders#${symbol} supports following event types –
- Order creation (eventType=creation)
- Order execution (eventType=trade)
- Order cancellation (eventType=cancellation)

Since the effective date of this notification, Huobi Global will add two more event types in this channel –
- Conditional order triggering failure (eventType=trigger)
- Conditional order being cancelled before triggering (eventType=deletion)

Effective Date： 8th Jul, 2020(GMT+8)

All the changes will be updated on https://huobiapi.github.io/docs/spot/v1/en/
Huobi Global
7th Jul, 2020(GMT+8)

Change Details

Subscribe Order Updates

API Key Permission: Read

An order update can be triggered by any of following:

- Conditional order triggering failure (eventType=trigger)
- Conditional order cancellation before trigger (eventType=deletion)
- Order creation (eventType=creation)
- Order matching (eventType=trade)
- Order cancellation (eventType=cancellation)

The field list in order update message can be various per event type, developers can design the data structure in either of two ways:

- Define a data structure including fields for all event types, allowing a few of them null
- Define three data structure for each individual fields, inheriting from a common data structure which has common fields

Topic

orders#${symbol}

Subscription Field

Field	Data Type	Description
symbol	string	Trading symbol (wildcard * is allowed)

Subscribe request

```
{
        "action": "sub",
        "ch": "orders#btcusdt"
}
```

Response

```
{
        "action": "sub",
        "code": 200,
        "ch": "orders#btcusdt",
        "data": {}
```

}
Update Content

After conditional order triggering failure –

Field	Data Type	Description
eventType	string	Event type, valid value: trigger (only applicable for conditional order)
symbol	string	Trading symbol
clientOrderId	string	Client order ID
orderSide	string	Order side, valid value: buy, sell
orderStatus	string	Order status, valid value: rejected
errCode	int	Error code for triggering failure
errMessage	string	Error message for triggering failure
lastActTime	long	Order trigger time

```
{
        "action":"push",
        "ch":"orders#btcusdt",
        "data":
        {
                "orderSide":"buy",
                "lastActTime":1583853365586,
                "clientOrderId":"abc123",
                "orderStatus":"rejected",
                "symbol":"btcusdt",
```

```
        "eventType":"trigger",
        "errCode": 2002,
        "errMessage":"invalid.client.order.id (NT)"
    }
}
```

After conditional order being cancelled before triggering –

Field	Data Type	Description
eventType	string	Event type, valid value: deletion (only applicable for conditional order)
symbol	string	Trading symbol
clientOrderId	string	Client order ID
orderSide	string	Order side, valid value: buy, sell
orderStatus	string	Order status, valid value: canceled
lastActTime	long	Order trigger time

```
{
        "action":"push",
        "ch":"orders#btcusdt",
        "data":
        {
                "orderSide":"buy",
                "lastActTime":1583853365586,
                "clientOrderId":"abc123",
                "orderStatus":"canceled",
                "symbol":"btcusdt",
                "eventType":"deletion"
```

```
        }
}
```

After order is submitted –

Field	Data Type	Description
eventType	string	Event type, valid value: creation
symbol	string	Trading symbol
orderId	long	Order ID
clientOrderId	string	Client order ID (if any)
orderPrice	string	Order price
orderSize	string	Order size (inapplicable for market buy order)
orderValue	string	Order value (only applicable for market buy order)
type	string	Order type, valid value: buy-market, sell-market, buy-limit, sell-limit, buy-limit-maker, sell-limit-maker, buy-ioc, sell-ioc, buy-limit-fok, sell-limit-fok
orderStatus	string	Order status, valid value: submitted
orderCreateTime	long	Order creation time

Note:
- If a stop limit order is created but not yet triggered, the topic won't send an update.
- The topic will send creation update for taker's order before it being filled.
- Stop limit order's type is no longer as "buy-stop-limit" or "sell-stop-limit", but changing to "buy-limit" or "sell-limit".

```
{
    "action":"push",
```

"ch":"orders#btcusdt",
"data":
{
	"orderSize":"2.000000000000000000",
	"orderCreateTime":1583853365586,
	"orderPrice":"77.000000000000000000",
	"type":"sell-limit",
	"orderId":27163533,
	"clientOrderId":"abc123",
	"orderStatus":"submitted",
	"symbol":"btcusdt",
	"eventType":"creation"
}
}

After order matching –

Field	Data Type	Description
eventType	string	Event type, valid value: trade
symbol	string	Trading symbol
tradePrice	string	Trade price
tradeVolume	string	Trade volume
orderId	long	Order ID
type	string	Order type, valid value: buy-market, sell-market, buy-limit, sell-limit, buy-limit-maker, sell-limit-maker, buy-ioc, sell-ioc, buy-limit-fok, sell-limit-fok

Field	Data Type	Description
clientOrderId	string	Client order ID (if any)
tradeId	long	Trade ID
tradeTime	long	Trade time
aggressor	bool	Aggressor or not, valid value: true (taker), false (maker)
orderStatus	string	Order status, valid value: partial-filled, filled
remainAmt	string	Remaining amount (for buy-market order it's remaining value)

Note:
- Stop limit order's type is no longer as "buy-stop-limit" or "sell-stop-limit", but changing to "buy-limit" or "sell-limit".
- If a taker's order matching with multiple orders at opposite side simultaneously, the multiple trades will be disseminated over separately instead of merging into one trade.

```
{
    "action":"push",
    "ch":"orders#btcusdt",
    "data":
    {
        "tradePrice":"76.000000000000000000",
        "tradeVolume":"1.013157894736842100",
        "tradeId":301,
        "tradeTime":1583854188883,
        "aggressor":true,
        "remainAmt":"0.000000000000000040000000000000000000",
        "orderId":27163536,
        "type":"sell-limit",
        "clientOrderId":"abc123",
```

```
            "orderStatus":"filled",
            "symbol":"btcusdt",
            "eventType":"trade"
        }
}
```
After order cancellation –

Field	Data Type	Description
eventType	string	Event type, valid value: cancellation
symbol	string	Trading symbol
orderId	long	Order ID
type	string	Order type, valid value: buy-market, sell-market, buy-limit, sell-limit, buy-limit-maker, sell-limit-maker, buy-ioc, sell-ioc, buy-limit-fok, sell-limit-fok
clientOrderId	string	Client order ID (if any)
orderStatus	string	Order status, valid value: partial-canceled, canceled
remainAmt	string	Remaining amount (for buy-market order it's remaining value)
lastActTime	long	Last activity time

Note:
* Stop limit order's type is no longer as "buy-stop-limit" or "sell-stop-limit", but changing to "buy-limit" or "sell-limit".

```
{
    "action":"push",
    "ch":"orders#btcusdt",
    "data":
    {
```

```
            "lastActTime":1583853475406,
            "remainAmt":"2.000000000000000000",
            "orderId":27163533,
            "type":"sell-limit",
            "clientOrderId":"abc123",
            "orderStatus":"canceled",
            "symbol":"btcusdt",
            "eventType":"cancellation"
        }
    }
```

What are the Impacts on You, and What You Need to Do?

API users should evaluate the business impact caused by the enhancement, further to make relevant change in client's application, if needed. All the changes will be updated on [Huobi API Docs](#) on the effective date.