Huobi API Change Notification

Notification: Support of Trailing Stop Order

Content:

Dear API user,

Currently, Huobi Global is supporting conditional order on relevant endpoints –
https://huobiapi.github.io/docs/spot/v1/en/#conditional-order

Since the effective date of this notification, Huobi Global will support a new type of conditional order – Trailing Stop Order on the same set of endpoints.

Effective Date: 3rd Aug, 2020 (GMT+8)
All the changes will be updated on https://huobiapi.github.io/docs/spot/v1/en/
Huobi Global
28th Jul, 2020 (GMT+8)

Change Details

What is Trailing Stop Order?

By comparing with normal conditional order (stop order), trailing stop order introduces an additional parameter – trailing rate. By setting a trailing rate, the trailing stop order can be only triggered while following two conditions are met –

1) The latest market price breaks stop price setting and continues to go up (or down);
2) The latest market price then reverts back for a percentage which breaking the trailing rate.

The valid value range of trailing rate is between 0.1% and 5%.

Place a conditional order

POST /v2/algo-orders
API Key Permission: Trade
Rate Limit (NEW): 20times/2sec
Conditional order can be only placed via this endpoint instead of any endpoint in "Trading" section.

Request Parameter

Field	Data Type	Mandatory	Default Value	Description	Valid Value
accountId	integer	TRUE		Account ID	At present only support spot account id, margin account id, super-margin account. C2C margin

Field	Data Type	Mandatory	Default Value	Description	Valid Value
					account id is not supported at this point of time.
symbol	string	TRUE		Trading symbol	
orderPrice	string	FALSE		Order price (invalid for market order)	
orderSide	string	TRUE		Order side	buy,sell
orderSize	string	FALSE		Order size (invalid for market buy order)	
orderValue	string	FALSE		Order value (only valid for market buy order)	
timeInForce	string	FALSE	gtc for orderType=limit; ioc for orderType=market	Time in force	gtc (invalid for orderType=market), boc (invalid for

Field	Data Type	Mandatory	Default Value	Description	Valid Value
					orderType=market), ioc, fok (invalid for orderType=market)
orderType	string	TRUE		Order type	limit,market
clientOrderId	string	TRUE		Client order ID (max length 64-char)	
stopPrice	string	TRUE		Stop price	
trailingRate	string	FALSE		Trailing rate (only valid for trailing stop order)	[0.001,0.050]

Note:

• The gap between orderPrice and stopPrice shouldn't exceed the price limit ratio. For example, if a limit buy order's price couldn't be higher than 110% of market price, this limitation should be also applicable to orderPrice/stopPrice ratio.

• User has to make sure the clientOrderId's uniqueness. While the conditional order being triggered, if the clientOrderId is duplicated with another order (within 24hour) coming from same user, the conditional order will fail triggering.

• User has to make sure the corresponding account has sufficient fund for triggering this conditional order, otherwise it would cause conditional order triggering failure.

• timeInForce enum values: gtc - good till cancel， boc - book or cancel (also called as post only, or book only), ioc - immediate or cancel, fok - fill or kill

Response Content

Field	Data Type	Mandatory	Description
code	integer	TRUE	Status code
message	string	FALSE	Error message (if any)
data	object	TRUE	
{ clientOrderId }	string	TRUE	Client order ID

Cancel conditional orders (before triggering)

POST /v2/algo-orders/cancellation
API Key Permission: Trade
Rate Limit (NEW): 20times/2sec
This endpoint only supports order cancellation for those conditional orders which have not triggered yet. To cancel a triggered order, please refer to the endpoints in "Trading" section.
Before a conditional order triggering, it can be only cancelled via this endpoint instead of any endpoint in "Trading" section.

Request Parameter

Field	Data Type	Mandatory	Default Value	Description	Valid Value
clientOrderIds	string[]	TRUE		Client order ID (maximum 50 orders are allowed, separated by comma)	

Response Content

Field	Data Type	Mandatory	Description
code	integer	TRUE	Status code
message	string	FALSE	Error message (if any)
data	object	TRUE	
{ accepted	string[]	FALSE	Accepted clientOrderId list
rejected }	string[]	TRUE	Rejected clientOrderId list

Query open conditional orders (before triggering)

GET /v2/algo-orders/opening
API Key Permission: Read
Rate Limit (NEW): 20times/2sec
Search by orderOrigTime
This endpoint only returns those conditional orders which have not triggered with orderStatus value as created.

Before a conditional order triggering, it can be queried out through this endpoint instead of any endpoint in "Trading" section.

Request Parameter

Field	Data Type	Mandatory	Default Value	Description	Valid Value
accountId	integer	FALSE	all	Account ID	
symbol	string	FALSE	all	Trading symbol	
orderSide	string	FALSE	all	Order side	buy,sell
orderType	string	FALSE	all	Order type	limit,market
sort	string	FALSE	desc	Sorting order	asc, desc
limit	integer	FALSE	100	Maximum number of items in one page	[1,500]
fromId	long	FALSE		First record ID in this query (only valid for next page querying)	

Response Content

Field	Data Type	Mandatory	Description
code	integer	TRUE	Status code

Field	Data Type	Mandatory	Description
message	string	FALSE	Error message (if any)
data	object	TRUE	In ascening/descending order defined in 'sort'
{ accountId	integer	TRUE	Account ID
source	string	TRUE	Order source (api,web,ios,android,mac,windows,sys)
clientOrderId	string	TRUE	Client order ID
symbol	string	TRUE	Trading symbol
orderPrice	string	TRUE	Order price (invalid for market order)
orderSize	string	FALSE	Order size (invalid for market buy order)
orderValue	string	FALSE	Order value (only valid for market buy order)
orderSide	string	TRUE	Order side
timeInForce	string	TRUE	Time in force
orderType	string	TRUE	Order type
stopPrice	string	TRUE	Stop price

Field	Data Type	Mandatory	Description
trailingRate	string	FALSE	Trailing rate (only valid for trailing stop order)
orderOrigTime	long	TRUE	Order original time
lastActTime	long	TRUE	Order last activity time
orderStatus }	string	TRUE	Order status (created)
nextId	long	FALSE	First record ID in next page (only valid if exceeded page size)

Query conditional order history

GET /v2/algo-orders/history
API Key Permission: Read
Rate Limit (NEW): 20times/2sec
Search by orderOrigTime
This endpoint only returns those conditional orders which have been cancelled before triggering (orderStatus=canceled), or which have failed to trigger (orderStatus=rejected), or which have successfully triggered (orderStatus=triggered).
To further query the latest status of a successfully triggered conditonal order, please refer to the endpoints in "Trading" section.
The cancelled conditional order before triggering, as well as the conditional order failed to trigger, can be queried out through this endpoint instead of any endpoint in "Trading" section.

Request Parameter

Field	Data Type	Mandatory	Default Value	Description	Valid Value
accountId	integer	FALSE	all	Account ID	
symbol	string	TRUE		Trading symbol	
orderSide	string	FALSE	all	Order side	buy,sell
orderType	string	FALSE	all	Order type	limit,market
orderStatus	string	TRUE		Order status	canceled,rejected,triggered
startTime	long	FALSE		Farthest time	
endTime	long	FALSE	current time	Nearest time	
sort	string	FALSE	desc	Sorting order	asc, desc
limit	integer	FALSE	100	Maximum number of items in one page	[1,500]
fromId	long	FALSE		First record ID in this query (only valid for next page querying)	

Response Content

Field	Data Type	Mandatory	Description
code	integer	TRUE	Status code
message	string	FALSE	Error message (if any)
data	object	TRUE	In ascening/descending order defined in 'sort'
{ accountId	integer	TRUE	Account ID
source	string	TRUE	Order source
clientOrderId	string	TRUE	Client order ID
orderId	string	FALSE	Order ID (only valid for orderStatus=triggered)
symbol	string	TRUE	Trading symbol
orderPrice	string	TRUE	Order price (invalid for market order)
orderSize	string	FALSE	Order size (invalid for market buy order)
orderValue	string	FALSE	Order value (only valid for market buy order)
orderSide	string	TRUE	Order side
timeInForce	string	TRUE	Time in force

Field	Data Type	Mandatory	Description
orderType	string	TRUE	Order type
stopPrice	string	TRUE	Stop price
trailingRate	string	FALSE	Trailing rate (only valid for trailing stop order)
orderOrigTime	long	TRUE	Order original time
lastActTime	long	TRUE	Order last activity time
orderCreateTime	long	FALSE	Order trigger time (only valid for orderStatus=triggered)
orderStatus	string	TRUE	Order status (triggered,canceled,rejected)
errCode	integer	FALSE	Status code in case of order triggering failure (only valid for orderStatus=rejected)
errMessage }	string	FALSE	Error message in case of order triggering failure (only valid for orderStatus=rejected)
nextId	long	FALSE	First record ID in next page (only valid if exceeded page size)

Query a specific conditional order

GET /v2/algo-orders/specific
API Key Permission: Read
Rate Limit (NEW): 20times/2sec
Search by orderOrigTime
To further query the latest status of a successfully triggered conditonal order, please refer to the endpoints in "Trading" section.
The conditional order before triggering, as well as the conditional order failed to trigger, can be queried out through this endpoint instead of any endpoint in "Trading" section.

Request Parameter

Field	Data Type	Mandatory	Default Value	Description	Valid Value
clientOrderId	string	TRUE		Client order ID	

Response Content

Field	Data Type	Mandatory	Description
code	integer	TRUE	Status code
message	string	FALSE	Error message (if any)
data	object	TRUE	
{ accountId	integer	TRUE	Account ID

Field	Data Type	Mandatory	Description
source	string	TRUE	Order source
clientOrderId	string	TRUE	Client order ID
orderId	string	FALSE	Order ID (only valid for orderStatus=triggered)
symbol	string	TRUE	Trading symbol
orderPrice	string	TRUE	Order price (invalid for market order)
orderSize	string	FALSE	Order size (invalid for market buy order)
orderValue	string	FALSE	Order value (only valid for market buy order)
orderSide	string	TRUE	Order side
timeInForce	string	TRUE	Time in force
orderType	string	TRUE	Order type
stopPrice	string	TRUE	Stop price
trailingRate	string	FALSE	Trailing rate (only valid for trailing stop order)
orderOrigTime	long	TRUE	Order original time

Field	Data Type	Mandatory	Description
lastActTime	long	TRUE	Order last activity time
orderCreateTime	long	FALSE	Order trigger time (only valid for orderStatus=triggered)
orderStatus	string	TRUE	Order status (created,triggered,canceled,rejected)
errCode	integer	FALSE	Status code in case of order triggering failure (only valid for orderStatus=rejected)
errMessage }	string	FALSE	Error message in case of order triggering failure (only valid for orderStatus=rejected)

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.