

# Shioaji

**Usage Manual** 

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# 1. Shioaji

shioaji-logosinopac-logo

PyPI - Status PyPI - Python Version PyPI - Downloads Build - Status Coverage Binder doc Telegram

Shioaji is the most pythonic API for trading the Taiwan and global financial market. You can integrated your favorite Python packages such as NumPy, pandas, PyTorch or TensorFlow to build your trading model with the Shioaji API on cross-platform.

We are in early-release alpha. Expect some adventures and rough edges.

The key features are:

- Fast: High performance with c++ implement core and FPGA event broker.
- Easy: Designed to be easy to use and learn.
- Fast to code: With native python to integrate with large python ecosystem.
- Cross-Platform: The first one python trading API with Linux compatible in Taiwan.

### 1.1 Installation

### 1.1.1 Binaries

simple using pip to install

pip install shioaji

update shioaji with

pip install -U shioaji

### 1.1.2 uv

using uv to install

uv add shioaji

install speed version

uv add shioaji --extra speed

### 1.1.3 Docker Image

simple run with interactive mode in docker

docker run -it sinotrade/shioaji:latest

run with jupyter lab or notebook

docker run -p 8888:8888 sinotrade/shioaji:jupyter

# 2. Quick Start

Just import our API library like other popular python library and new the instance to start using our API. Login your account and activate the certification then you can start placing order.



\*\* Please complete the Prepare before starting, including Open Account, Terms of Service and Token. \*\*

### Login and Activate CA

### version >= 1.0 version < 1.0

```
import shioaji as sj

api = sj.Shioaji()
accounts = api.login("YOUR_API_KEY", "YOUR_SECRET_KEY")
api.activate_ca(
    ca_path="/c/your/ca/path/Sinopac.pfx",
    ca_passwd="YOUR_CA_PASSWORD",
    person_id="Person of this Ca",
)

import shioaji as sj

api = sj.Shioaji()
accounts = api.login("YOUR_PERSON_ID", "YOUR_PASSWORD")
api.activate_ca(
    ca_path="/c/your/ca/path/Sinopac.pfx",
    ca_passwd="YOUR_CA_PASSWORD",
    person_id="Person of this Ca",
)
```

### **he** Certification Path

In Windows you copy the file path with  $\$  to separate the file, you need to replace it with  $\$  / .

# 2.1 Streaming Market Data

Subscribe the real time market data. Simplely pass contract into quote subscribe function and give the quote type will receive the streaming data.

```
api.quote.subscribe(api.Contracts.Stocks["2330"], quote_type="tick")
api.quote.subscribe(api.Contracts.Stocks["2330"], quote_type="bidask")
api.quote.subscribe(api.Contracts.Futures["TXFC0"], quote_type="tick")
```

# **Q**uote Type

Currently we support two quote type you can see in shioaji.constent.QuoteType. The best way to use that is directly pass this enum into subscribe function.

### 2.2 Place Order

Like the above subscribing market data using the contract, then need to define the order. Pass them into place\_order function, then it will return the trade that describe the status of your order.

```
contract = api.Contracts.Stocks["2890"]
order = api.Order(
    price=12,
    quantity=5,
```

```
action=sj.constant.Action.Buy,
price_type=sj.constant.StockPriceType.LMT,
order_type=sj.constant.OrderType.ROD,
)
trade = api.place_order(contract, order)
```

# 2.3 Conclusion

This quickstart demonstrates how easy to use our package for native Python users. Unlike many other trading API is hard for Python developer. We focus on making more pythonic trading API for our users.

# 3. Environment Setup

In this section, we will introduce how to setup the python environment with w for using Shioaji API. w is the best solution for managing python environment on cross-platform.

### 3.0.1 System Requirements

Before starting, please ensure your system meets the following requirements:

- Operating System: 64-bit version of Windows, MacOS, or Linux
- Python Version: 3.8 or later
- User needs to have a Sinopac account and obtain Shioaji API permissions.

# 3.1 Install Python Environment

First, you need to install Python on your system. We recommend using w as the Python environment and project environment management tool. And we will use w to install Shioaji API in the project.



w is the best solution for managing python environment on cross-platform.

### 3.1.1 Install uv

```
Linux and MacOS Windows

curl -LsSf https://astral.sh/uv/install.sh | sh

powershell -c "irm https://astral.sh/uv/install.ps1 | iex"
```

More information about installation and usage can be found at uv official document

# 3.2 Create Project Environment

First, create a project named sj-trading

```
uv init sj-trading --package --app --vcs git cd sj-trading
```

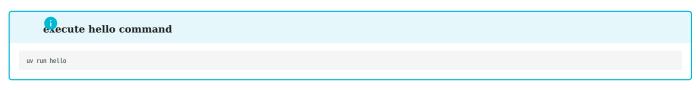
The project structure will be like this:

add Shioaji API to the project

```
uv add shioaji
```

Open pyproject.toml file and you will see the following content

the hello command is the entry point of the project.



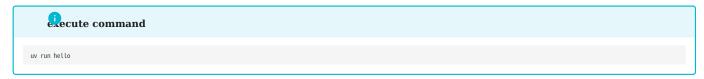


open src/sj\_trading/\_\_init\_\_.py file and copy the following content

```
import shioaji as sj

def hello():
    get_shioaji_client()

def get_shioaji_client() -> sj.Shioaji:
    api = sj.Shioaji()
    print("Shioaji API created")
    return api
```



```
Shioaji API created
```

This is the most basic environment setup and you can start using Shioaji API now.

### 3.2.1 Use Jupyter Environment

Ald ipykernel to the project development dependencies

uv add --dev ipykernel

# Ad the project environment to the Jupyter kernel

uv run ipython kernel install --user --name=sj-trading



uv run --with jupyter jupyter lab

Open dev.ipynb file in Jupyter and select sj-trading kernel to execute the command

The  $\mbox{\sc hello}$  command we wrote earlier can be executed in this way jupyterlab

If you have already opened an account, you can skip the next chapter and go to Token & Certificate to get the API Key and certificate.

# 4. Tutorial - User Guide

# 4.1 Prepare

### 4.1.1 Open Account

To use Shioaji, you must have a SinoPac Securities account. If you do not have a SinoPac Securities account yet, please follow the steps below to open an account:

- 1. To Open Account Page. open\_acct
- $2. \ If you do not have a bank account with Bank SinoPac, please open a bank account as your delivery account. \\ open_bank_1$
- 3. Please select我要開DAWHO+大戶投, to open a bank account and a securities account. open\_bank\_2
- 4. Complete bank and securities account opening.

### 4.1.2 Token & Certificate

After version 1.0, we will use Token as our login method. Please follow the steps below to apply and use.

APPLY THE API KEY

- Go to the API management page in the personal service. newweb\_1
- 2. Click Add API KEY. newweb 2

newweb 3

- 3. Use your mobile phone or email to do two-factor authentication, and the API KEY can only be established if the verification is successful.
- 4. You can set expiration time, permission, which account can be used, whether it can be used in the production environment and allowed IP list of the key.

  newweb 4

# **Prmission Description**

- · Market / Data : Whether to use the market / data related API
- Account: Whether to use the account related API
- · Trading: Whether to use the trading related API
- Production Environment : Whether to use in the production environment



It is recommended to limit the use of IP, which can improve the security of the KEY.

5. If you add successfully, you will get the API Key and Secret Key. newweb  $\,5\,$ 



- Please keep your key properly and do not disclose it to anyone to avoid property loss.
- The Secret Key is only obtained when the establishment is successful, and there is no way to obtain it after that, please make sure to save it.

DOWNLOAD CERTIFICATE

1. Click the Download Certificate button

newweb\_7

2. Download the certificate and place it into the folder that the API can read

newweb 8

### **Confirm The API Key And Certificate**

 $Continue \ with \ the \ previous \ project \ sj-trading \ , \ add \ .env \ file \ in \ the \ project \ folder, \ and \ add \ the \ following \ content$ 

.env

```
API_KEY=<API Key>
SECRET_KEY=<Secret Key>
CA_CERT_PATH=<CA Certificate Path>
CA_PASSWORD=<CA Certificate Password>
```

the project folder structure should be like this

```
sj-trading
├── README.md
├── .env
├── pyproject.toml
├── src
└── sj_trading
└── __init__.py
└── uv.lock
```

Add the python-dotenv package to load the key and certificate into environment variables

```
uv add python-dotenv
```

Add the following content into src/sj\_trading/\_\_init\_\_.py

```
import os
from dotenv import load_dotenv

load_dotenv()

def main():
    api = sj.Shioaji(simulation=True)
    api.login(
        api.key=os.environ["API_KEY"],
        secret_key=os.environ["SECRET_KEY"],
        fetch_contract=False
    )
    api.activate_ca(
        ca_path=os.environ["CA_CERT_PATH"],
        ca_passwd=os.environ["CA_PASSWORD"],
    )
    print("login and activate ca success")
```

Add the main command into pyproject.toml

```
[project.scripts]
main = "sj_trading"
```

Run the main command

```
uv run main
```

If you see login and activate ca success, it means you have successfully logged in to the simulation environment.

Next, if you have not yet completed the API usage signature, please proceed to the next chapter to complete the signature and pass the audit for the API.

### 4.1.3 Terms of service

Restricted by Taiwan's financial regulations, new users need to sign relevant documents and complete a test report in the simulation mode before using it in a production environment.

### **Sign Documents**

Please refer to sign center and **read the documents carefully** before you sign. signature

### **Test Report**

To ensure that you fully understand how to use Shioaji, you need to complete the test in the simulation mode, which includes the following functions:

- login
- place\_order



Service Hour:

- In response to the company's information security regulations, the test service is Monday to Friday  $08:00\sim20:00$
- 18:00 ~ 20:00: Only allow Taiwan IP
- 08:00 ~ 18:00: No limit

Version Restriction:

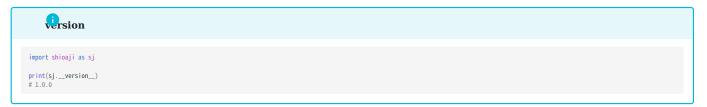
• version >= 1.2:

install command: uv add shioaji or pip install -U shioaji

Others:

- You should sign the API related document before you test!
- Stock and Futures account should be test separately.
- The time interval between stock place order test and futures place order test should be more than 1 second.

### VERSION CHECK



• please note the Version Restriction.

### **LOGIN TEST**

```
version>=1.0 version<1.0

api = sj.Shioaji(simulation=True)  # Simulation Mode
api.login(
    api_key="YOUR_API_KEY",  # edit it
    secret_key="YOUR_SECRET_KEY"  # edit it
)

api = sj.Shioaji(simulation=True)  # Simulation Mode
api.login(
    person_id="YOUR_PERSON_ID",  # edit it
    passwd="YOUR_PASSWORD",  # edit it
)</pre>
```

- version >= 1.0: use api\_key to login, if you haven't applied for the API Key, please refer to Token section.
- version < 1.0: use person\_id to login.

PLACE ORDER TEST - STOCK

```
Rock Order
     version>=1.0
                                               version<1.0
# contract - edit it
contract = api.Contracts.Stocks.TSE["2890"]
  # order - edit it
order = api.Order(
    price=18,
        price=18,
quantity=1,
action=sj.constant.Action.Buy,
price_type=sj.constant.StockPriceType.LMT,
order_type=sj.constant.OrderType.ROD,
        account=api.stock_account
# place order
trade = api.place_order(contract, order)
   trade
# contract - edit it
contract = api.Contracts.Stocks.TSE["2890"]
# order - edit it
  order = api.Order(
price=18,
         quantity=1,
        action=sj.constant.Action.Buy,
       price_type=sj.constant.TFTStockPriceType.LMT,
order_type=sj.constant.TFTOrderType.ROD,
account=api.stock_account
# place order
   trade = api.place_order(contract, order)
   trade
```

```
Sat
```

- You should receive the message, Response Code: 0 | Event Code: 0 | Info: host '218.32.76.102:80' ..., which means that you have successfully connected to our testing server. The message will only appear on your first order. If you don't receive the connected message, please confirm that all the following conditions are met.
- a. Doing test in the service hour
- b. Version restriction
- c. signed is not present in your account
- order status should NOT be Failed. If you got Failed status, please modify your order correctly and then place\_order again.
- Contract
- Stock Order

### **PLACE ORDER TEST - FUTURES**

# place order
trade = api.place\_order(contract, order)

# Rure Order verion>=1.0 verion<1.0 # near-month TXF - edit it contract = min( x for x in api.Contracts.Futures.TXF if x.code[-2:] not in ["R1", "R2"] key=lambda x: x.delivery\_date # order - edit it order = api.Order( action=sj.constant.Action.Buy, price=15000, quantity=1, quantity=1, price\_type=sj.constant.FuturesPriceType.LMT, order\_type=sj.constant.OrderType.ROD, octype=sj.constant.FuturesOCType.Auto, account=api.futopt\_account # place order trade = api.place\_order(contract, order) trade # near-month TXF - edit it contract = min( x for x in api.Contracts.Futures.TXF if x.code[-2:] not in ["R1", "R2"] key=lambda x: x.delivery\_date # order - edit it order = api.Order( action=sj.constant.Action.Buy, price=15000, price=15000 quantity=1, quantity=1, price\_type=sj.constant.FuturesPriceType.LMT, order\_type=sj.constant.FuturesOrderType.ROD, octype=sj.constant.FuturesOCType.Auto, account=api.futopt\_account



- You should receive the message, Response Code: 0 | Event Code: 0 | Info: host '218.32.76.102:80' ..., which means that you have successfully connected to our testing server. The message will only appear on your first order. If you don't receive the connected message, please confirm that all the following conditions are met.
- a. Doing test in the service hour
- b. Version restriction
- c. signed is not present in your account
- order status should NOT be Failed. If you got Failed status, please modify your order correctly and then place\_order again.
- Contract
- Future Order

**CHECK IF API TESTS HAS PASSED** 



Before you check, please confirm the following conditions are met.

- Sign the API related document before you test, or you will not pass the test.
- Doing test in service hour.
- Stock accounts and Futures accounts should be tested separately.
- Waiting for reviewing your tests at least 5 minutes.

### Sign Status

### version>=1.0 version<1.0

```
import shioaji as sj

api = sj.Shioaji(simulation=False)  # Production Mode
accounts = api.login(
    api.key="YOUR_PL_KEY",  # edit it
    secret_key="YOUR_SECRET_KEY"  # edit it
)
accounts

import shioaji as sj

api = sj.Shioaji(simulation=False)  # Production Mode
accounts = api.login(
    person_id="YOUR_PERSON_ID",  # edit it
    passwd="YOUR_PERSON_OD",  # edit it
)
accounts
```



```
Response Code: 0 | Event Code: 0 | Info: host '203.66.91.161:80', hostname '203.66.91.161:80' IP 203.66.91.161:80 (host 1 of 1) (host connection attempt 1 of 1) (total connection attempt 1 of 1) | Event: Session up

[FutureAccount(person_id='QBCCAIGJBJ', broker_id='F002000', account_id='9100020', signed=True, username='PAPIUSER01'), StockAccount(person_id='QBCCAIGJBJ', broker_id='9A95', account_id='0504350', username='PAPIUSER01')]
```

- signed=True: Congrats, done! Ex: FutureAccount.
- signed=False or signed not present: the account haven't passed the api tests or haven't been signed the api documents. Ex: StockAccount.

### CA

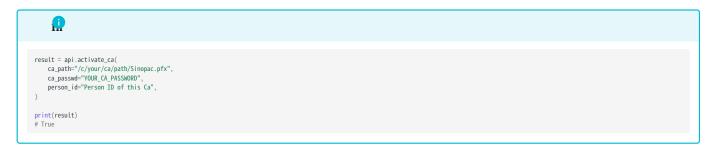
You must apply and activate the CA before place\_order.

ADDIV CA

- 1. Go to SinoPac Securities to download eleader eleader download
- 2. Login eleader login eleader
- 3. Select (3303)帳號資料設定 from the 帳戶資料 above eleader\_account
- 4. Click "步驟說明" CA step
- 5. CA Operation steps CA\_info

ACTIVATE CA

- If you use simulation account, you don't have to activate CA.
- If you are a macOS user, you may subject to version-issue. We suggest you to use docker and run shioaji service on docker.



### Ae Certification Path

In Windows you copy the file path with  $\$  to separate the file, you need to replace it with  $\$  / .

Check CA expire time



api.get\_ca\_expiretime("Person ID")

### 4.1.4 Example Project For Testing Flow

First, we extend the project sj-trading created using uv in the environment creation chapter to add the testing flow part.

The complete project code can be referred to sj-trading https://github.com/Sinotrade/sj-trading-demo.

You can use git to clone the entire environment to your local machine and use it directly.



git clone https://github.com/Sinotrade/sj-trading-demo.git cd sj-trading-demo

Next, we will step by step introduce how to add the testing flow.

SHIOAJI VERSION

Get Shioaji version information

# Add Version Information

Add the following content to src/sj\_trading/\_\_init\_\_.py

def show\_version() -> str:
 print(f"Shioaji Version: {sj.\_\_version\_\_}")
 return sj.\_\_version\_\_

# Add version Command to Project

Add version command to pyproject.toml

[project.scripts]
version = "sj\_trading:show\_version"

Execute uv run version to see the Shioaji version information

Shioaji Version: 1.2.0

### STOCK TESTING

# Ad Stock Testing File

Add file testing\_flow.py to src/sj\_trading

Add the following content

# Add stock\_testing Command to Project

Add stock\_testing command to pyproject.toml

[project.scripts]
stock\_testing = "sj\_trading.testing\_flow:testing\_stock\_ordering"

Execute uv run stock\_testing to start testing stock ordering

### **FUTURES TESTING**

# Add Futures Testing Content

Add the following content to src/sj\_trading/testing\_flow.py

```
from shioaji.constant import (
       FuturesPriceType,
FuturesOCType,
def testing_futures_ordering():
    # Login to the testing environment
       api = sj.Shioaji(simulation=True)
accounts = api.login(
    api_key=os.environ["API_KEY"],
    secret_key=os.environ["SECRET_KEY"],
        # Show all available accounts
       print(f"Available accounts: {accounts}")
api.activate_ca(
               ca_path=os.environ["CA_CERT_PATH"],
ca_passwd=os.environ["CA_PASSWORD"],
       # Get the contract for ordering
       # Use TXFR1 as an example
contract = api.Contracts.Futures["TXFR1"]
        print(f"Contract: {contract}")
       # Create an Order for Ordering
order = sj.order.FuturesOrder(
              der = şj.order.FuturesOrder(
    action=Action.Buy, # Buy
    price=contract.reference, # Buy at the reference price
    quantity=1, # Order quantity
    price_type=FuturesPriceType.LMT, # Limit price order
    order_type=OrderType.RDD, # Effective for the day
    octype=FuturesOCType.Auto, # Auto select new close
    account=api.futopt_account, # Use the default account
        print(f"Order: {order}")
        # Send the order
       trade = api.place_order(contract=contract, order=order)
print(f"Trade: {trade}")
        # Update the status
        api.update_status()
        print(f"Status: {trade.status}")
```

# Add futures\_testing Command to Project

Add futures\_testing command to pyproject.toml

[project.scripts]
futures\_testing = "sj\_trading.testing\_flow:testing\_futures\_ordering"

Execute uv run futures\_testing to start testing futures ordering

# 4.2 Login

Login must have a SinoPac Securities account. If you do not have a SinoPac Securities account yet. See the document for details.

### 4.2.1 Login



After version 1.0, we are using token as our login method. You can be found in Token. Before version 1.0, using person id and password

```
version>=1.0 version<1.0

import shioaji as sj
api = sj.Shioaji()
api.key="YOUR_API_KEY",
    secret_key="YOUR_SECRET_KEY"
)

import shioaji as sj
api = sj.Shioaji()
api.login(
    person_id="YOUR_PERSON_ID",
    passwd="YOUR_PASSWORD",
)</pre>
```

```
[FutureAccount(person_id='', broker_id='', account_id='', signed=True, username=''),
StockAccount(person_id='', broker_id='', account_id='', signed=True, username='')]
```

• If you cannot find signed in your accounts, please refer to terms of service first.

# version>=1.0 version<1.0 api\_key (str): API Key secret\_key (str): Secret Key fetch\_contract (bool): whether to load contracts from cache or server (Default: True) contracts\_timeout (int): fetch contract timeout (Default: 0 ms) contracts\_cb (typing.Callable): fetch contract callback (Default: None) subscribe\_trade (bool): whether to subscribe Order/Deal event callback (Default: True) receive\_window (int): valid duration for login execution. (Default: 30,000 ms) person\_id (str): person\_id passwd (str): password hashed (bool): whether password has been hashed (Default: False) fetch\_contract (bool): whether to load contracts from cache or server (Default: True) contracts\_cb (typing\_Callable): fetch contract callback (Default: None) subscribe\_trade (bool): whether to subscribe Order/Deal event callback (Default: True)</pre>

# **A**rning

When the version is greater than 1.0, you may receive **Sign data is timeout** when login. That is, login has exceeded the effective execution time. It may be that the time difference between your computer and server is too large, you need to calibrate your computer time. Or login execution time exceeds valid time, you can increase receive\_window.

### **Fetch Contracts Callback**

You can use <code>contracts\_cb</code> as print to check contract download status.

```
version>=1.0 version<1.0

import shioaji as sj
api = sj.Shioaji()
api.login(
    api.key="YOUR_API_KEY",
    secret_key="YOUR_SECRET_KEY",
    contracts_cb=lambda security_type: print(f"{repr(security_type)} fetch done.")
)

import shioaji as sj
api = sj.Shioaji()
api.login(
    person.id="YOUR_PERSON_ID",
    passwd="YOUR_PASSWORD",
    contracts_cb=lambda security_type: print(f"{repr(security_type)} fetch done.")
)</pre>
```

```
[
FutureAccount(person_id='', broker_id='', account_id='', signed=True, username=''),
StockAccount(person_id='', broker_id='', account_id='', signed=True, username='')
]
<SecurityType.Index: 'IND'> fetch done.
<SecurityType.Future: 'FUT'> fetch done.
<SecurityType.Option: 'OPT'> fetch done.
<SecurityType.Stock: 'STK'> fetch done.
```

### **Subscribe Trade**

There are 2 options that you can adjust whether to subscribe trade (Order/Deal Event Callback).

The first is <code>subscribe\_trade</code> in login aruguments. Default value of <code>subscribe\_trade</code> is <code>True</code>, and it will automatically subscribe trade from all accounts. You don't need to make any adjustments, if you would like to receive Order/Deal Events.

```
version>=1.0 version<1.0

import shioaji as sj
api = sj.Shioaji()
api.login(
    api.key="YOUR_API_KEY",
    secret_key="YOUR_SECRET_KEY",
    subscribe_trade=True
)

import shioaji as sj
api = sj.Shioaji()
api.login(
    person_id="YOUR_PERSON_ID",
    passwd="YOUR_PASSNORD",
    subscribe_trade=True
)</pre>
```

The second one is to manually use the API subscribe\_trade and unsubscribe\_trade for specific account.

```
api.subscribe_trade(account)
```

```
api.unsubscribe_trade(account)
```

### 4.2.2 Account

### **List Accounts**

```
accounts = api.list_accounts()
```

```
# print(accounts)
[
FutureAccount(person_id='PERSON_ID_1', broker_id='BROKER_ID_1', account_id='ACCOUNT_ID_1', signed=True, username='USERNAME_1'),
FutureAccount(person_id='PERSON_ID_2', broker_id='BROKER_ID_2', account_id='ACCOUNT_ID_2', username='USERNAME_2'),
StockAccount(person_id='PERSON_ID_3', broker_id='BROKER_ID_3', account_id='ACCOUNT_ID_3', username='USERNAME_3'),
StockAccount(person_id='PERSON_ID_4', broker_id='BROKER_ID_4', account_id='ACCOUNT_ID_4', signed=True, username='USERNAME_4')
]
```

• If signed does not appear in the account list, like ACCOUNT\_ID\_2 and ACCOUNT\_ID\_3, it means that the account has not signed or completed the test report in the simulation mode. Please refer to Terms of service.

### **Default Account**

```
# Futures default account print(api.futopt_account)
```

```
FutureAccount(person_id='PERSON_ID_1', broker_id='BROKER_ID_1', account_id='ACCOUNT_ID_1', signed=True, username='USERNAME_1')
```

### Set default account



```
FutureAccount(person_id='PERSON_ID_2', broker_id='BROKER_ID_2', account_id='ACCOUNT_ID_2', username='USERNAME_2')
```

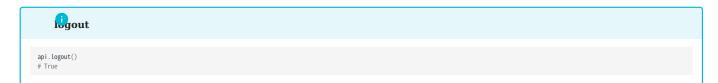
In Order object, you need to specify which account you want to place order. For more information about Order, please refer to Stock Order and Futures Order.

```
order = api.Order(
    price=12,
    quantity=1,
    action=sj.constant.Action.Buy,
    price_type=sj.constant.StockPriceType_LMT,
    order_type=sj.constant.OrderType.ROD,
    order_lot=sj.constant.StockOrderLot.Common,
    account=api.stock_account
)
```

# 4.2.3 Logout

Logout funciton will close the connection between the client and the server.

In order to provide high quality services, starting from 2021/08/06, we've limit the number of connections used. It's a good practice to logout or to terminate the program when it is not in use.



### 4.3 Contract

Contract object will be used by a lot of place like place order, subscribe quote, etc.

### **Get Contracts**

The following provides two methods to get contracts:

• method 1: After Login success we will start to fetch all kind of contract but fetching will not block other action. So how to know the fetch action is done? We have status of contracts download that you can use Contracts.status. If you set contracts timeout inside login set to 10000, it will block the fetch and wait 10 second until the contract is back.

```
version>=1.0 version<1.0

import shioaji as sj
api = sj.Shioaji()
api.login(
    api.key="YOUR_API_KEY",
    secret_key="YOUR_SECRET_KEY",
    contracts_timeout=10000,
)

import shioaji as sj
api = sj.Shioaji()
api.login(
    person_id="YOUR_PERSON_ID",
    passwd="YOUR_PASSWORD",
    contracts_timeout=10000,
)</pre>
```

• method 2: If fetch\_contract inside login is set to False, it will not download contract. You can use fetch\_contracts to download.

```
version>=1.0  version<1.0

import shioaji as sj
api = sj.Shioaji()
api.login(
    api.key="YOUR_AFT_KEY",
    secret_key="YOUR_SECRET_KEY",
    fetch_contract=False,
)
api.fetch_contracts(contract_download=True)
import shioaji as sj
api = sj.Shioaji()
api.login(
    person_id="YOUR_PERSON_ID",
    passwd="YOUR_PASSWORD",
    fetch_contract=False,
)
api.fetch_contracts(contract_download=True)</pre>
```

### **Contracts Information**

The contracts we currently offer include: stocks, futures, options and indices. The products we provide can get more detailed information through the following ways.





### **STOCK**



api.Contracts.Stocks["2890"]
# or api.Contracts.Stocks.TSE.TSE2890



```
Stock(
    exchange=<Exchange.TSE: 'TSE'>,
    code='2890',
    symbol='TSE2890',
    name='永曼金',
    category='17',
    unit=1000,
    limit_up=19.1,
    limit_down=15.7,
    reference=17.4,
    update_date='2023/01/17',
    day_trade=-DayTrade.Yes: 'Yes'>
)
```

# Stock

```
exchange (Exchange): Attributes of industry
{OES, OTC, TSE ...etc}
code (str): Id
symbol (str): Symbol
name (str): Name
category (str): Category
unit (init): Unit
limit_up (float): Limit up
limit_down (float): Limit down
reference (float): Reference price
update_date (str): Update date
margin_trading_balance (int): Morgin trading balance
short_selling_balance (int): Morgin trading_balance
day_trade (DayTrade): Day trade
{Ves, No, OnlyBuy}
```

```
Sat
```

```
Stock(
exchange=<Exchange.TSE: 'TSE'>,
code='2890',
symbol='TSE2890',
name='永豐金',
category='17',
unit=1000,
limit_up=19.1,
limit_down=15.7,
reference=17.4,
update_date='2023/01/17',
day_trade=<DayTrade.Yes: 'Yes'>
)
```

### **FUTURES**



api.Contracts.Futures["TXFA3"]
# or api.Contracts.Futures.TXF.TXF202301



```
ture(
   code='TXFA3',
   symbol='TXF202301',
   name='#sE8#J#@f01',
   category='TXF',
   delivery_month='202301',
   delivery_date='2023/01/30',
   underlying_kind='I',
   unit=1,
   limit_up=16417.0,
   limit_down=13433.0,
   reference=14925.0,
   update_date='2023/01/18'
Future(
```

### Future

```
code (str): Id
symbol (str): Symbol
name (str): Name
category (str): Category
delivery_month (str): Delivery Month
delivery_date (str): Delivery Date
underlying_kind (str): Underlying Kind
unit (int): Unit
limit_up (float): Limit up
limit_down (float): Limit down
reference (float): Reference price
update_date (str): Update date
```

### OPTIONS



api.Contracts.Options["TXO1800OR3"]
# or api.Contracts.Options.TXO.TX020230618000P



```
Option(
code='TX018000R3',
           symbol='TX020230618000P',
name='臺指選擇權06月 18000P',
           name: 曼指選擇權UDJF 1800UP',
category='TNO',
delivery_month='202306',
delivery_date='2023/06/21',
strike_price=18000,
option_right=<OptionRight.Put: 'P'>,
underlying_kind='I',
unit=1
          unit=1,
limit_up=4720.0,
limit_down=1740.0,
reference=3230.0,
update_date='2023/01/18'
```

# code (str): Id symbol (str): Symbol name (str): Name category (str): Category delivery\_month (str): Delivery Month delivery\_date (str): Belivery Date strike\_price (int or float): Strike Price option\_right (OptionRight): Option Right underlying\_kind (str): Underlying Kind unit (int): Unit limit\_up (float): Limit up limit\_down (float): Limit down reference (float): Reference price update\_date (str): Update date

### INDEX

The Indexs object shows all supported index contracts, among other categories. Index contracts do not support place\_order, but allow subscribing to market quotes. This will be discussed in the next topic.





TSE(TSE001, TSE015, TSE016, TSE017, TSE018, TSE019, TSE020, TSE022, TSE023, TSE024, TSE025, TSE026, TSE028, TSE029, TSE030, TSE031, TSE032, TSE033, TSE035, TSE036, TSE037, TSE038, TSE039, TSE040, TSE041, TSE042, TSE043, TSE043, TSE004, TSE053, TSE054, TSE054, TSE054, TSE054, TSE054, TSE054, TSE054, TSE055, TSE055, TSE055, TSE056, TSE057, TS



api.Contracts.Indexs.TSE["001"]
# or api.Contracts.Indexs.TSE.TSE001



```
Index(
exchange=<Exchange.TSE: 'TSE'>,
code='001',
symbol='TSE001',
name='加權指數')
```

### Index

```
exchange (Exchange): exchange {OES, OTC, TSE ...etc} code (str): Code symbol (str): Symbol name (str): Name
```

### 4.4 Market Data

### 4.4.1 Streaming Market Data

### Stocks

To subscribe quotes is very easy, just call subscribe function with contract which we've discussed in previous topic.

```
>> api.quote.subscribe?

Signature:
    api.quote.subscribe(
        contract:shioaji.contracts.Contract,
        quote_type:shioaji.constant.QuoteType=<QuoteType.Tick: 'tick'>,
        intraday_odd:bool=False,
        version: shioaji.constant.QuoteVersion=<QuoteVersion.v0: 'v0'>,
)
```

```
quote_type: tick price or bid/ask price to subscribe
{'tick', 'bidask'}
intraday_odd: 盤中零股
{True, False}
version: version of quote format
{'v1', 'v0'}
```

### TICK

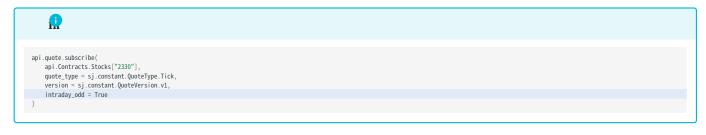
### **Common Stock**

```
api.quote.subscribe(
    api.Contracts.Stocks["2330"],
    quote_type = 5j.constant.QuoteType.Tick,
    version = sj.constant.QuoteVersion.v1
)
```



# QuoteVersion.v1 QuoteVersion.v0 Response Code: 200 | Event Code: 16 | Info: TIC/v1/STK/\*/TSE/2330 | Event: Subscribe or Unsubscribe ok Exchange.TSE Tick( ck( code = '2330', datetime = datetime.datetime(2021, 7, 2, 13, 16, 35, 92970), open = Decimal('590'), avg\_price = Decimal('589.05'), close = Decimal('593'), low = Decimal('593'), amount = Decimal('59000'), total\_amount = Decimal('8540101000'), volume = 1, total\_volume = 14498, tick\_type = 1, total\_volume = 14498, tick\_type = 1, chg\_type = 4, price\_chg = Decimal('-3'), pct\_chg = Decimal('-0.505902'), bid\_side\_total\_vol = 6638, ask\_side\_total\_vol = 7860, bid\_side\_total\_cnt = 2694, ask\_side\_total\_cnt = 2705, laring\_addit\_therape\_0 closing\_oddlot\_shares = 0, fixed\_trade\_vol = 0, suspend = 0, simtrade = 0 intraday\_odd = 0 Response Code: 200 | Event Code: 16 | Info: MKT/\*/TSE/2330 | Event: Subscribe or Unsubscribe ok MKT/idcdmzpcr01/TSE/2330 'AmountSum': [1688787000.0], 'Close': [593.0], 'Date': '2021/07/01', 'TickType': [2], 'Time': '09:10:20.628620', 'VolSum': [2837], 'Volume': [1]

### Intraday odd





# QuoteVersion.v1 QuoteVersion.v0 Response Code: 200 | Event Code: 16 | Info: TIC/v1/ODD/\*/TSE/2330 | Event: Subscribe or Unsubscribe ok Exchange . TSE Tick( code = '2330' datetime = datetime.datetime(2021, 7, 2, 13, 16, 55, 544646), date:ime - date:ime.date: amount = Decimal('276120') total\_amount = Decimal('204995925'), volume = 468, total\_volume = 347307, total\_volume = 34/30/, tick\_type = 1, chg\_type = 4, price\_chg = Decimal('-3'), pct\_chg = Decimal('-0.505902'), bid\_side\_total\_vol= 68209, ask\_side\_total\_vol= 279566, bid\_side\_total\_cnt = 28, ask\_side\_total\_cnt = 56, closing\_oddlot\_shares = 0, fixed\_trade\_vol = 0, suspend = 0, simtrade = 1 intraday\_odd = 1 Response Code: 200 | Event Code: 16 | Info: TIC/v2/\*/TSE/2330/ODDLOT | Event: Subscribe or Unsubscribe ok TIC/v2/replay/TSE/2330/0DDLOT 'Date': '2021/07/01' 'Time': '09:23:36.880878', 'Close': '593', 'TickType': 1, 'Shares': 1860, 'SharesSum': 33152, 'Simtrade': 1

### Attributes



```
        QuoteVersion.v1
        QuoteVersion.v0

        code (str): 丽老代碼
        datetime (datetime): 時間

        open (decimal): 問題個
        avg_nrice (decimal): 均價

        close (decimal): 是在價(自開盤)
        low (decimal): 是在價(自開盤)

        low (decimal): 是在價(自開盤)
        low (decimal): 是在價(自開盤)

        volume (int): 成交量 (登股·强。整中零股: 股)
        volume (int): 成交量 (登股·强。整中零股: 股)

        total_wound (int): 差成还是值 (无足): 差成之量 (无足): 表述是它: 内室 (or 無法判定)
        中区(c) (decimal): 添股

        bid_side_total_vol (int): 置越成交擊量 (登股·張。整中零股: 股)
        的id_side_total_vol (int): 置越成交擊量 (整股·張。整中零股: 股)

        bid_side_total_cot (int): 置越成交擊數
        ask_side_total_cot (int): 置越成交擊數

        ask_side_total_cot (int): 置越成交擊 (m): 置被表现或交股 (D)
        fixed_trade_vol (int): 定域及受量 (股股·强。整中零股)

        sustpand (bool): 新伊平爾及: 随此平爾及: 原知中平服
        企业平平服

        AmountSun (:List:float): 施皮質
        包股·果、1.量中零股

        Nousmann(clist:int): 两次整例: 分離、2: 內離、0: 無法判定)

        Time (str): 時間 (Himmss:ffffff)
        Volume (:List:int): 两次整備

        Volume (:List:int): 成交量 (张)
```

### **BIDASK**

### Common Stock

```
api.quote.subscribe(
    api.Contracts.Stocks["2330"],
    quote_type = sj.constant.QuoteType.BidAsk,
    version = sj.constant.QuoteVersion.v1
)
```

### Intraday odd

```
api.quote.subscribe(
    api.Contracts.Stocks["2330"],
    quote_type = sj.constant.QuoteType.BidAsk,
    version = sj.constant.QuoteVersion.v1
    intraday_odd=True
)
```



### **Attributes**

```
Code (str): 商品代碼
datetime; 時間
bid_price (:List:decimal): 委買信
bid_volume (:List:int): 委買信 (張)
diff_bid_vol (:List:int): 委買信
ask_price (:List:decimal): 委賈信
ask_volume (:List:int): 委賈信
ask_volume (:List:int): 要價值
diff_ask_vol (:List:int): 要價值
ask_volume (:List:int): 要價值
bid_volume (:List:int): 要價值
ask_volume (:List:int): 要價值
ask_volume (:List:int): 要價值
bid_volume (:List:int): 委賈萱
BidPrice (:List:float): 委賈萱
BidPrice (:List:float): 委賈萱
BidPrice (:List:float): 委賈萱
Date (datetime.date): 日期 (yyyy/NM/dd)
Time (time): 時間 (HH:mm:ss.ffffff)
```

### QUOTE

### Common Stock

```
api.quote.subscribe(
    api.Contracts.Stocks["2330"],
    quote_type = sj.constant.QuoteType.Quote,
    version = sj.constant.QuoteVersion.v1
)
```

```
at
Response Code: 200 | Event Code: 16 | Info: QUO/v2/STK/*/TSE/2330 | Event: Subscribe or Unsubscribe ok
Exchange . TSE
     code='2330'
     datetime=datetime.datetime(2022, 7, 1, 10, 43, 15, 430329),
     open=Decimal('471.5'
     avg_price=Decimal('467.91'),
close=Decimal('461'),
high=Decimal('474'),
low=Decimal('461'),
     amount=Decimal('461000'),
total_amount=Decimal('11834476000'),
     volume=1,
total_volume=25292,
     tick_type=2,
chg_type=4,
     price_chg=Decimal('-15'),
pct_chg=Decimal('-3.15'),
     bid side total vol=9350
     ask_side_total_vol=15942,
     bid_side_total_cnt=2730,
ask_side_total_cnt=2847,
     closing_oddlot_shares=0,
     closing_oddlot_close=Decimal('0.0'),
     closing_oddlot_amount=Decimal('0'),
closing_oddlot_bid_price=Decimal('0.0')
     closing_oddlot_ask_price=Decimal('0.0'),
      fixed_trade_vol=0,
      fixed_trade_amount=Decimal('0')
     bid_price=[Decimal('461'), Decimal('460.5'), Decimal('460'), Decimal('459.5'), Decimal('459')], bid_volume=[220, 140, 994, 63, 132],
     bid_votame=[250, 140, 534, 63, 152], diff_bid_vota=[-1, 0, 0, 0, 0, 0], ask_price=[Decimal('461.5'), Decimal('462.5'), Decimal('463.5')], ask_votume=[115, 101, 103, 147, 91], diff_ask_vot=[0, 0, 0, 0, 0],
     avail_borrowing=9579699,
      suspend=0
     simtrade=0
```

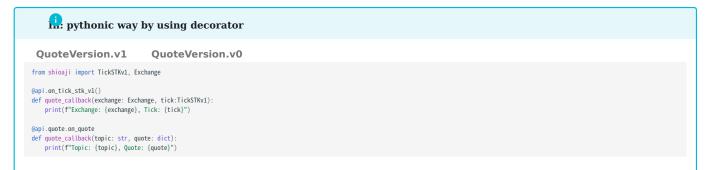
### Attributes

```
code (str): 而尚代碼
datetine (datetine): 時間
open (decinal): 問題間
awg_price (decinal): 時間
close (decinal): 那何
high (decinal): 是高價值開發)
high (decinal): 最高價值開發)
amount (decinal): 最高價值開發)
amount (decinal): 最高度價值開發)
amount (decinal): 是高度價值開發)
amount (decinal): 是高度價值開發)
total, amount (decinal): 是高度價值開發)
total, amount (decinal): 建成交頭 (NTD)
volume (int): 療及量
tiotal, volume (int): 療及理
tiotal, volume (int): 應及理
tiotal, volume (int): 應及理
price, and (decinal): 強強要
price, and (decinal): 強強要
price, and (decinal): 强速或交融要
ask_side_total_vol_vol_(int): 胃血液交验要
ask_side_total_vol_vol_(int): 胃血液交验要
closing_doltor_slaves (int): 微性零融及及股度
closing_doltor_slaves (int): 微性零融及及股度
closing_doltor_slaves (int): 微性零融及及股度
closing_doltor_slaves (int): 微性零融及及股度
closing_doltor_slaves (int): 微性零融股及
fixed_trade_vol_(int): 定量成交要
bid_price (ilsti-idecinal): 强性零股股份
fixed_trade_vol_(int): 定量成及是(图
fixed_trade_vol_(int): 定量成及是(图
fixed_trade_vol_(int): 定量或及是(图
fixed_trade_vol_(int): 定量或及是(图
fixed_trade_vol_(int): 定量或及是
did price (ilsti-idecinal): 買價
did_volume_(ilsti-int) 買價
ask_volume_(ilsti-int) 買價
ask_volume_(ilsti-int) 買價
ask_volume_(ilsti-int) 置價
ask_volume_(ilsti-int) 置何
ask_volume_(ilsti-int) 置行
ask_volume_(il
```

### CALLBACK

In default, we set quote callback as print function. You can modify callback function as you wish. Just remember, always avoid making calulations inside the callback function.

### Tick



# traditional way

### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import TickSTKv1, Exchange

def quote_callback(exchange: Exchange, tick:TickSTKv1):
    print(f"Exchange: {exchange}, Tick: {tick}")

api.quote.set_on_tick_stk_v1_callback(quote_callback)

def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")

api.quote.set_quote_callback(quote_callback)
```



### OuoteVersion.v1 OuoteVersion.v0

Exchange: Exchange.TSE, Tick: Tick(code='2330', datetime=datetime.datetime(2021, 7, 2, 13, 16, 35, 92970), open=Decimal('590'), avg\_price=Decimal('580.05'), close=Decimal('590'), high=Decimal('593'), low=Decimal('580.05'), close=Decimal('590'), wolume=1, total\_volume=14498, tick\_type=1, chg\_type=4, price\_chg=Decimal('-3'), pct\_chg=Decimal('-0.505902'), trade\_bid\_volume=6638, ask\_side\_total\_vol=7860, bid\_side\_total\_cnt=2694, ask\_side\_total\_cnt=2705, closing\_oddlot\_shares=0, fixed\_trade\_vol=0, suspend=0, intraday\_odd=0)

Topic: MKT/\*/TSE/2330, Quote: {'AmountSum': [4739351000.0], 'Close': [596.0], 'Date': '2021/03/30', 'TickType': [2], 'Time': '10:01:33.349431', 'VolSum': [7932], 'Volume': [1]}

### BidAsk

# : pythonic way by using decorator

### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import BidAskSTKv1, Exchange

@api.on_bidask_stk_v1()
def quote_callback(exchange: Exchange, bidask:BidAskSTKv1):
    print(f"Exchange: {exchange}, BidAsk: {bidask}")

@api.quote.on_quote
def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")
```

# traditional way

#### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import BidAskSTKv1, Exchange

def quote_callback(exchange: Exchange, bidask:BidAskSTKv1):
    print(f"Exchange: {exchange}, BidAsk: {bidask}")

api.quote.set_on_bidask_stk_v1_callback(quote_callback)

def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")

api.quote.set_quote_callback(quote_callback)
```



### QuoteVersion.v1 QuoteVersion.v0

Exchange: Exchange.TSE, BidAsk: BidAsk(code='2330', datetime=datetime.datetime(2021, 7, 2, 13, 17, 29, 726428), bid\_price=[Decimal('589'), Decimal('589'), Decimal('587'), Decimal('580'), Dec

Topic: QUT/idcdmzpcr01/TSE/2330, Quote: {'AskPrice': [590.0, 591.0, 592.0, 593.0, 594.0], 'AskVolume': [303, 232, 183, 242, 131], 'BidPrice': [589.0, 588.0, 587.0, 586.0, 585.0], 'BidVolume': [224, 762, 1003, 809, 1274], 'Date': '2021/07/02', 'Time': '13:17:26.391840'}

#### Quote

# n: pythonic way by using decorator

```
from shioaji import QuoteSTKv1, Exchange

@api.on_quote_stk_v1()
def quote_caltback(exchange: Exchange, quote:QuoteSTKv1):
    print(f"Exchange: {exchange}, Quote: {quote}")
```

# traditional way

```
from shioaji import QuoteSTKv1, Exchange

def quote_callback(exchange: Exchange, quote:QuoteSTKv1):
    print(f"Exchange: {exchange}, Quote: {quote}")

api.quote.set_on_quote_stk_v1_callback(quote_callback)
```



Exchange: TSE, Quote: Quote(code='2330', datetime=datetime.datetime(2022, 7, 1, 10, 43, 15, 430329), open=Decimal('471.5'), avg\_price=Decimal('467.91'), close=Decimal('461'), high=Decimal('474'), low=Decimal('461'), amount=Decimal('4610'), total\_amount=Decimal('1834476000'), volume=1, total\_volume=25292, tick\_type=2, chg\_type=4, price\_chg=Decimal('-15'), pct\_chg=Decimal('-3.15'), bid\_side\_total\_vol=9350, ask\_side\_total\_vol=15942, bid\_side\_total\_cnt=2730, ask\_side\_total\_cnt=2847, closing\_oddlot\_shares=0, closing\_oddlot\_close=Decimal('0.0'), closing\_oddlot\_shares=0, closing\_oddlot\_close=Decimal('0.0'), bid\_price=Decimal('0.0'), closing\_oddlot\_shares=0, closing\_oddlot\_shares=0, closing\_oddlot\_shares=0, closing\_oddlot\_vol=0, fixed\_trade\_amount=Decimal('0.0'), bid\_price=Decimal('461'), Decimal('460'), Decimal('460'), Decimal('460'), Decimal('4695')], becimal('4695'), becimal('4695'), becimal('4695'), becimal('461'), Decimal('461'), D

- Intraday odd share the callback function with common stock.
- Advanced quote callback settings please refer to Quote-Binding Mode.

### **Futures**

To subscribe quotes is very easy, just call subscribe function with contract which we've discussed in previous topic.

```
api.quote.subscribe?

Signature:
    api.quote.subscribe(
        contract:shioaji.contracts.Contract,
        quote_type:shioaji.constant.QuoteType.Tick: 'tick'>,
        intraday_odd:bool=false,
        version: shioaji.constant.QuoteVersion=<QuoteVersion.v0: 'v0'>,
        )
        Docstring: <no docstring>
        Type: method
```

```
quote_type: tick price or bid/ask price to subscribe {'tick', 'bidask'} intraday_odd: 盤中零股 {True, False} version: version of quote format {'v1', 'v0'}
```

TICK

## Example

```
api.quote.subscribe(
   api.Contracts.Futures.TXF['TXF202107'],
   quote_type = sj.constant.QuoteType.Tick,
   version = sj.constant.QuoteVersion.v1,
)
```



#### QuoteVersion.v1 QuoteVersion.v0

```
Response Code: 200 | Event Code: 16 | Info: TIC/v1/F0P/*/TFE/TXFG1 | Event: Subscribe or Unsubscribe ok
Exchange.TAIFEX Tick(
         change.TATFEX
ck(
    code = 'TXF61',
    datetime = datetime.datetime(2021, 7, 1, 10, 42, 29, 757000),
    open = Decimal('17678'),
    underlying_price = Decimal('17849.57'),
    bid_side_total_vol= 32210,
    ask_side_total_vol= 33218,
    awg_price = Decimal('17704.663999'),
    close = Decimal('17773'),
    high = Decimal('17773'),
    high = Decimal('17753'),
    amount = Decimal('17753'),
    total_amount = Decimal('913790823'),
    volume = 1,
    total_volume = 51613,
    tick_type = 0,
    chg_type = 2,
    price_chg = Decimal('41'),
    pct_chg = Decimal('41'),
    simtrade = 0
Response Code: 200 \mid Event Code: 16 \mid Info: L/*/TXFG1 \mid Event: Subscribe or Unsubscribe ok
L/TFE/TXFG1
           'Amount': [17754.0],
'Amount': [913027415.0],
'AwyPrice': [17704.623134],
'Close': [17754.0],
'Code': 'TXF61',
'Date': '2021/07/01',
'DiffPrice': [42.0],
'DiffRate': [0.237127],
'DiffType': [2],
'High': [17774.0],
'Low': [17655.0],
'Open': 17678.0,
'TargetKindPrice': 17849.57,
'TickType': [2],
             'TickType': [2],
'Time': '10:42:25.552000',
             'TradeAskVolSum': 33198,
'TradeBidVolSum': 32180,
             'VolSum': [51570],
'Volume': [1]
```

#### **Attributes**



#### BIDASK

## Example

```
api.quote.subscribe(
    api.Contracts.Futures.TXF['TXF202107'],
    quote_type = sj.constant.QuoteType.BidAsk,
    version = sj.constant.QuoteVersion.v1
)
```



#### QuoteVersion.v1 QuoteVersion.v0

#### **Attributes**

```
BidAsk
    QuoteVersion.v1
                                                                             QuoteVersion.v0
 code (str): 商品代碼
 code (Str): 附近元5時
datetime (datetime.datetime): 時間
bid_total_vol (int): 委賈量總計 (lot)
ask_total_vol (int): 委賈量總計 (lot)
bid_price (:List:decimal): 委賈價
bid_price (:List:int): 委賈儇
bid_volume (:List:int): 委賈優 (lot)
diff_bid_vol (:List:int): 委賈價增減量 (lot)
ask_price (:List:int): 委賈價
ask_volume (:List:int): 委賈價增減量 (lot)
diff_ask_vol (:List:int): 委賈價增減量 (lot)
first_derived_bid_price (decimal): 衍生一檔委賈價
first_derived_ask_price (decimal): 衍生一檔委賈價
first_derived_ask_vol (int): 衍生一檔委賈量
first_derived_ask_vol (int): 衍生一檔委賈量
first_derived_ask_vol (int): 衍生一檔委賈量
underlying price (decimal): 經初始個數
 underlying_price (decimal): 標的物價格
 simtrade (int): 試撮
 AskPrice (:List:float): 委賣價
AskVolSum (int): 委賣量總計(lot)
AskVolume (:List:int): 委賣量
  BidPrice (:List:float): 委買價
BidVolSum (int): 委買量總計(lot)
BidVolume (:List:int): 委買量
Code (str): 商品代碼
Date (str): 日期 (yyyy/MM/dd)
 DiffAskVol (:List:int): 賣價增減量(lot)
  DiffAskVolSum (int):
 DiffBidVol (:List:int): 買價增減量(lot)
 DiffBidVolSum (int):
  FirstDerivedAskPrice (float): 衍生一檔委賣價
 FirstDerivedAskVolume (int): 衍生一檔委賣量
FirstDerivedBidPrice (float): 衍生一檔委買價
 FirstDerivedBidVolume (int): 衍生一檔委買量
TargetKindPrice (float): 標的物價格
Time (str): 時間 (HH:mm:ss.ffffff)
```

#### CALLBACK

In default, we set quote callback as print function. You can modify callback function as you wish. Just remember, always avoid making calulations inside the callback function.

Tick

```
QuoteVersion.v1 QuoteVersion.v0

from shioaji import TickFOPv1, Exchange

@api.on_tick_fop_v1()
def quote_callback(exchange:Exchange, tick:TickFOPv1):
    print(f"Exchange: {exchange}, Tick: {tick}")

@api.quote.on_quote
def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")
```

```
QuoteVersion.v1 QuoteVersion.v0

from shioaji import TickFOPv1, Exchange

def quote_callback(exchange:Exchange, tick:TickFOPv1):
    print(f"Exchange: {exchange}, Tick: {tick}")

api.quote.set_on_tick_fop_v1_callback(quote_callback)

def quote_callback(topic: str, tick: dict):
    print(f"Topic: {topic}, Tick: {tick}")

api.quote.set_quote_callback(quote_callback)
```

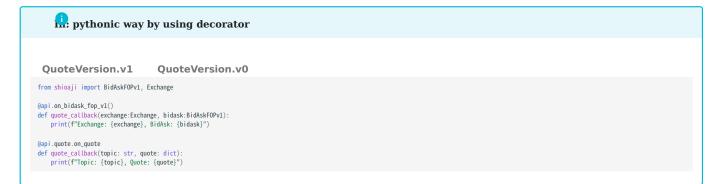


#### QuoteVersion.v1 QuoteVersion.v0

```
Exchange: Exchange. TAIFEX, Tick: Tick(code='TXFG1', datetime=datetime.datetime(2021, 7, 2, 13, 17, 22, 784000), open=Decimal('17651'), underlying_price=Decimal('17727.12'), trade_bid_total_vol=61550, trade_ask_volume=60914, avg_price=Decimal('17657.959752'), close=Decimal('17653'), high=Decimal('17724'), low=Decimal('17788'), amount=Decimal('35306'), total_amount=Decimal('1683421593'), volume=2, total_volume=95335, tick_type=1, chg_type=2, price_chg=Decimal('17'), pct_chg=Decimal('0.039669'), simtrade=0)

Topic: L/TFE/TXFG1, Quote: {'Amount': [17654.0], 'AmountSum': [1682856730.0], 'AvgPrice': [17657.961764], 'Close': [17654.0], 'Code': 'TXFG1', 'Date': '2021/07/02', 'DiffPrice': [8.0], 'DiffRate': [0.045336], 'DiffType': [2], 'High': [17724.0], 'Low': [17588.0], 'Open': 17651.0, 'TargetKindPrice': 17725.14, 'TickType': [1], 'Time': '13:17:16.533000', 'TradeAskVolSum': 60890, 'TradeBidVolSum': 61520, 'VolSum': [95303], 'Volume': [1]}
```

BidAsk



# traditional way

#### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import BidAskFOPv1, Exchange

def quote_callback(exchange:Exchange, bidask:BidAskFOPv1):
    print(f"Exchange: {exchange}, BidAsk: {bidask}")

api.quote.set_on_bidask_fop_v1_callback(quote_callback)

def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")

api.quote.set_quote_callback(quote_callback)
```



### QuoteVersion.v1 QuoteVersion.v0

```
Exchange: Exchange: TAIFEX, BidAsk: BidAsk(code='TXF61', datetime=datetime.datetime(2021, 7, 2, 13, 18, 0, 684000), bid_total_vol=69, ask_total_vol=94, bid_price=[Decimal('17651'), Decimal('17650'), Decimal('17664'), Decimal('17667')], bid_volume=[10, 12, 18, 18, 11], diff_bid_vol=[0, 0, 0, 0, 0], ask_price=[Decimal('17653'), Decimal('17655'), Decimal('17657')], ask_volume=[6, 17, 29, 22, 20], diff_ask_vol=[0, 0, 0, 0, 0], first_derived_bid_price=Decimal('17647'), first_derived_bid_price=Decimal('17657'), first_derived_bid_vol=2, first_derived_ask_vol=3, underlying_price=Decimal('177725.5'), simtrade=0)

Topic: Q/TFE/TXF61, Quote: {'AskPrice': [17653.0, 17654.0, 17655.0, 17655.0, 17655.0], 'AskVolSum': 85, 'AskVolume': [3, 16, 24, 22, 20], 'BidPrice': [17651.0, 17650.0, 17649.0, 17648.0, 17647.0], 'BidVolSum': 67, 'BidVolSum': 67, 'BidVolSum': 67, 'BidVolSum': 0, 'DiffBidVolSum': 0, 'DiffBidVolSum': 0, 'DiffBidVolSum': 0, 'DiffBidVolSum': 0, 'DiffBidVolSum': 0, 'DiffBidVolSum': 0, 'FirstDerivedAskPrice': 17657.0, 'FirstDerivedAskVolume': 3, 'FirstDerivedBidPrice': 17647.0, 'FirstDerivedBidVolume': 2, 'TargetKindPrice': 17716.19, 'Time': '13:17:57.809000'}
```

• Advanced quote callback settings please refer to Quote-Binding Mode.

# 4.4.2 Historical Market Data

### **Ticks**

Ticks can get all day, period of time or last counts of the day. The default is get ticks of last trade day .

```
api.ticks?

Signature:
    api.ticks(
        contract: shioaji.contracts.BaseContract,
        date: str = '2022-12-26',
        query_type: shioaji.constant.TicksQueryType = <TicksQueryType.AllDay: 'AllDay'>,
        time_start: Union[str, datetime.time] = None,
        time_end: Union[str, datetime.time] = None,
        last_cnt: int = 0,
        timeout: int = 30000,
        cb: Callable[[shioaji.data.Ticks], NoneType] = None,
        ) -> shioaji.data.Ticks
Docstring:
    get contract tick volumn
```

#### BY DATE

```
ticks = api.ticks(
   contract=api.Contracts.Stocks["2330"],
   date="2023-01-16"
)
ticks
```

```
Ticks(
    ts=[1673859600113699000, 1673859600228800000, 1673859600244294000, 1673859600308595000],
    close=[506.0, 505.0, 506.0, 506.0],
    volume=[3340, 1, 17, 2],
    bid_price=[505.0, 505.0, 506.0, 506.0],
    bid_volume=[122, 320, 60, 58],
    ask_price=[506.0, 506.0, 507.0, 507.0],
    ask_volume=[13, 22, 702, 702]
    tick_type=[1, 2, 1, 2]
)
```

```
ts (int): timestamp
close (float): close
volume (int): volume
bid_price (float): bid price
bid_volume (int): bid volume
ask_price (float): ask price
ask_volume (int): ask volume
tick_type (int): 內外盤別{1: 外盤, 2: 內盤, 0: 無法判定}
```

### To DataFrame

```
import pandas as pd
df = pd.DataFrame((**ticks))
df.ts = pd.to_datetime(df.ts)
df.head()
```



#### RANGE TIME

```
ticks = api.ticks(
contract=api.Contracts.Stocks["2330"],
date="2023-01-16",
query_type=sj.constant.TicksQueryType.RangeTime,
time_start="09:00:00",
time_end="09:20:01"
)
ticks
```

```
Ticks(
    ts=[1673859600113699000, 1673859600228800000, 1673859600244294000, 1673859600308595000],
    close=[506.0, 505.0, 506.0, 506.0],
    volume=[3340, 1, 17, 2],
    bid_price=[505.0, 505.0, 506.0, 506.0],
    bid_volume=[122, 320, 60, 58],
    ask_price=[506.0, 506.0, 507.0, 507.0],
    ask_volume=[13, 22, 702, 702]
    tick_type=[1, 2, 1, 2]
)
```

# LAST COUNT

```
ticks = api.ticks(
    contract=api.Contracts.Stocks["2330"],
    date="2023-01-16",
    query_type=sj.constant.TicksQueryType.LastCount,
    last_cnt=4,
)
ticks
```

```
Ticks(
    ts=[1673859600113699000, 1673859600228800000, 1673859600244294000, 1673859600308595000],
    close=[506.0, 505.0, 506.0, 506.0],
    volume=[3340, 1, 17, 2],
    bid_price=[505.0, 505.0, 506.0, 506.0],
    bid_volume=[122, 320, 60, 58],
    ask_price=[506.0, 506.0, 507.0, 507.0, 507.0],
    ask_volume=[13, 22, 702, 702]
    tick_type=[1, 2, 1, 2]
)
```

#### **KBar**

```
api.kbars?

Signature:
api.kbars(
contract: shioaji.contracts.BaseContract,
start: str = '2023-01-15',
end: str = '2023-01-16',
timeout: int = 30000,
cb: Callable[[shioaji.data.Kbars], NoneType] = None,
) -> shioaji.data.Kbars
Docstring:
get Kbar
```

```
kbars = api.kbars(
    contract=api.Contracts.Stocks["2330"],
    start="2023-01-15",
    end="2023-01-16",
)
kbars
```

```
Kbars(

ts=[1673859660000000000, 167385972000000000, 16738598000000000, 16738598400000000],

Open=[506.0, 505.0, 505.0, 505.0, 504.0],

High=[508.0, 506.0, 506.0, 506.0],

Low=[505.0, 505.0, 504.0, 504.0],

Close=[505.0, 505.0, 504.0, 504.0],

Volume=[5308, 1018, 543, 209]
```

```
ts (int): timestamp
Open (float): open price
High (float): the highest price
Low: (float): the lowest price
Close (float): close price
Volume (int): volume
```

# To DataFrame



import pandas as pd
df = pd.DataFrame({\*\*kbars})
df.ts = pd.to\_datetime(df.ts)
df.head()

| Amount      | Low                                       | Volume  | ts  | Open  | High  |
|-------------|---|---|---|---|---|
| 2.68731e+09 | 505                                       | 5308  | 2023-01-16<br>09:01:00  | 506   | 508   |
| 5.14132e+08 | 505                                       | 1018  | 2023-01-16<br>09:02:00  | 505   | 506   |
| 2.74112e+08 | 504                                       | 543   | 2023-01-16<br>09:03:00  | 505   | 506   |
| 1.0542e+08  | 504                                       | 209   | 2023-01-16<br>09:04:00  | 504   | 505   |
|             | 2.68731e+09<br>5.14132e+08<br>2.74112e+08 | 2.68731e+09 505<br>5.14132e+08 505<br>2.74112e+08 504 | 2.68731e+09       505       5308         5.14132e+08       505       1018         2.74112e+08       504       543 | 2.68731e+09     505     5308     2023-01-16 09:01:00       5.14132e+08     505     1018     2023-01-16 09:02:00       2.74112e+08     504     543     2023-01-16 09:03:00       1.0542e+08     504     209     2023-01-16 | 2.68731e+09     505     5308     2023-01-16 09:01:00     506       5.14132e+08     505     1018     2023-01-16 09:02:00     505       2.74112e+08     504     543     2023-01-16 09:03:00     505       1.0542e+08     504     209     2023-01-16     504 |

#### **Historical Periods**

## **Continuous Futures**

Once a futures contract passes its expiration date, the contract is invalid, and it will not exist in your api.Contracts. In order to get historical data for expired futures contract, we provide continuous futures contracts. R1, R2 are continuous near-month and next-to-near-month futures contracts respectively. They will automatically roll contracts on delivery date. You can get historical data by using R1, R2 contracts, ex api.Contracts.Futures.TXF.TXFR1. We show examples below.

Ticks

```
ticks = api.ticks(
contract=api.Contracts.Futures.TXF.TXFR1,
date="2020-03-22"
)
ticks
```

```
Ticks(
    ts=[1616166000030000000, 1616166000140000000, 161616600019000000],
    close=[16011.0, 16013.0, 16014.0, 16011.0],
    volume=[49, 2, 2, 1],
    bid_price=[0.0, 16011.0, 16011.0],
    bid_wloume=[0, 1, 1, 1],
    ask_price=[0.0, 16013.0, 16013.0, 16013.0],
    ask_volume=[0, 1, 1, 1]
    ick_type=[1, 1, 1, 2]
)
```

Kbars

```
kbars = api.kbars(
contract=api.Contracts.Futures.TXF.TXFR1,
start="2023-01-15",
end="2023-01-16",
)
kbars
```

```
Kbars(
    ts=[161640276000000000, 161640282000000000, 161640288000000000, 16164029400000000],
    Open=[16018.0, 16018.0, 15092.0],
    High=[16022.0, 16020.0, 15992.0],
    Low=[16004.0, 16000.0, 15975.0, 15998.0],
    Close=[16019.0, 16002.0, 15992.0, 15994.0],
    Volume=[1791, 864, 1183, 342]
)
```

# 4.4.3 Snapshot

Snapshot is a present stock, future, option info. It contain open, high, low, close, change price, average price, volume, total volume, buy price, buy volume, sell price, sell volume and yesterday volume.



Each snapshot can contain up to 500 contracts.

```
>> api.snapshots?

Signature:
api.snapshots(
    contracts: List[Union[shioaji.contracts.Option, shioaji.contracts.Future, shioaji.contracts.Stock, shioaji.contracts.Index]],
    timeout: int = 30000,
    cb: Callable[[shioaji.data.Snapshot], NoneType] = None,
) -> List[shioaji.data.Snapshot]
Docstring:
get contract snapshot info
```

# **Example**

```
contracts = [
    api.Contracts.Stocks['2330'],
    api.Contracts.Stocks['2317']
]
snapshots = api.snapshots(contracts)
snapshots
```

# To DataFrame

```
df = pd.DataFrame(s.__dict__ for s in snapshots)
df.ts = pd.to_datetime(df.ts)
df
```

| <b>€</b> at            |      |          |      |      |      |       |           |              |
|------------------------|------|----------|------|------|------|-------|-----------|--------------|
| ts                     | code | exchange | open | high | low  | close | tick_type | change_price |
| 2023-01-13<br>14:30:00 | 2330 | TSE      | 507  | 509  | 499  | 500   | Sell      | 13.5         |
| 2023-01-13<br>14:30:00 | 2317 | TSE      | 99   | 99.5 | 98.6 | 98.6  | Sell      | 0            |

# **Attributes**

# Snapshot

```
ts (int): TimeStamp
code (str): Contract id
exchange (Exchange): exchange
open (float): open
high (float): high
low (float): know
close (float): close
tick_type (TickType): Close is buy or sell price
(Mone, Buy, Sell)
change_price (float): change rate
change_type (ChangeType):
{linitUp, Up, Unchanged, Down, LinitDown}
avgerage_price (float): avgerage of price
volume (int): volume
total_wolume (int): total volume
amount (int): Deal amount
tutal_amount (int): Total deal amount
yestoday_volume (float): Volume of sell
sell_price (float): Price of buy
buy_volume (float): Volume of sell
sell_price (float): Price of sell
sell_price (float): volume of sell
sell_price (float): Volume of sell
sell_price (float): Volume of sell
sell_volume (int): total_volume/yestoday_volume
```

# 4.4.4 Short Stock Source

```
Short Stock Sources

>> api.short_stock_sources?

Signature:
api.short_stock_sources(
    contracts: List[shioaji.contracts.Stock],
    timeout: int = 5000,
    cb: Callable[5000],
    cb: Callable[5000],
    lot. Scallable[5000],
    lot. Scallab
```

# Example

```
contracts = [
    api.Contracts.Stocks['2330'],
    api.Contracts.Stocks['2317']
]
short_stock_sources = api.short_stock_sources(contracts)
short_stock_sources
```

```
[
    ShortStockSource(code='2330', short_stock_source=58260, ts=167394343300000000),
    ShortStockSource(code='2317', short_stock_source=75049, ts=16739434330000000)
]
```

# To DataFrame

```
df = pd.DataFrame(s.__dict__ for s in short_stock_sources)
df.ts = pd.to_datetime(df.ts)
df
```

| &at |      |                    |                     |
|-----|------|--------------------|---------------------|
|     | code | short_stock_source | ts                  |
|     | 2330 | 58260              | 2023-01-17 08:17:13 |
|     | 2317 | 75049              | 2023-01-17 08:17:13 |
|     |      |                    |                     |

### **Attributes**

```
code (str): contract id
short_stock_source (float): short stock source
ts (int): timeStamp
```

# 4.4.5 Credit Enquires

```
Credit Enquires

>> api.credit_enquires?

Signature:
api.credit_enquires(
    contracts: List[shioaji.contracts.Stock],
    timeout: int = 30000,
    cb: Callable[[shioaji.data.CreditEnquire], NoneType] = None,
) -> List[shioaji.data.CreditEnquire]
```

# Example

```
contracts = [
    api.Contracts.Stocks['2330'],
    api.Contracts.Stocks['2890']
]
credit_enquires = api.credit_enquires(contracts)
credit_enquires
```

## To DataFrame

```
df = pd.DataFrame(c.__dict__ for c in credit_enquires)
df.update_time = pd.to_datetime(df.update_time)
df
```

| <b>€</b> at |             |            |          |        |                        |
|-------------|-------------|------------|----------|--------|------------------------|
|             | margin_unit | short_unit | stock_id | system | update_time            |
| 0           | 1381        | 0          | 2330     | HE     | 2020-12-11<br>13:30:13 |
| 1           | 1371        | 0          | 2330     | НС     | 2020-12-11<br>13:30:02 |
| 2           | 1357        | 0          | 2330     | HN     | 2020-12-11<br>14:31:19 |
| 3           | 1314        | 0          | 2330     | HF     | 2020-12-11<br>14:31:19 |
| 4           | 0           | 0          | 2890     | НЕ     | 2020-12-09<br>10:56:05 |
| 5           | 0           | 0          | 2890     | HN     | 2020-12-11<br>09:33:04 |
| 6           | 0           | 0          | 2890     | HF     | 2020-12-02<br>09:01:03 |

# **Attributes**

# **Credit**Enquire

update\_time (str): update time system (str): system stock\_id (str): stock id margin\_unit (int): margin unit short\_unit (int): short unit

# 4.4.6 Scanners

Scanners can use parameter of scannertype to get the rank of ChangePercent, ChangePrice, DayRange, Volume and Amount.

```
>>> api.scanners?
Signature:
api.scanners(
    scanner_type: shioaji.constant.ScannerType,
    ascending: bool = True,
    date: str = None,
    count: shioaji.shioaji.ConstrainedIntValue = 100, # 0 <= count <= 200
    timeout: int = 30000,
    cb: Callable[[List[shioaji.data.ChangePercentRank]], NoneType] = None,
) -> List[shioaji.data.ChangePercentRank]
```

Ascending is sorted from largest to smallest by default, and the value of ascending is True. Set ascending to False to sort in descending order, and the other ranking methods are the same. count is how many ranks you get.

```
ChangePercentRank: rank by price percentage change
ChangePriceRank: rank by price change
DayRangeRank: rank by day range
VolumeRank: rank by volume
AmountRank: rank by yamount
```

# **Example**

```
scanners = api.scanners(
    scanner_type=sj.constant.ScannerType.ChangePercentRank,
    count=1
)
scanners
```

### To DataFrame

```
scanners = api.scanners(
    scanner_type=sj.constant.ScannerType.ChangePercentRank,
    count=5
)
df = pd.DataFrame(s.__dict__ for s in scanners)
df.ts = pd.to_datetime(df.ts)
df
```

| <b>€</b> at |      |          |                               |       |       |       |       |             |
|-------------|------|----------|-------------------------------|-------|-------|-------|-------|-------------|
| date        | code | name     | ts                            | open  | high  | low   | close | price_range |
| 2023-01-17  | 6259 | 百徽       | 2023-01-17<br>11:11:41.030000 | 22.8  | 23.75 | 22.45 | 23.75 | 1.3         |
| 2023-01-17  | 6788 | 華景電      | 2023-01-17<br>11:19:01.924000 | 107   | 116   | 107   | 116   | 9           |
| 2023-01-17  | 2540 | 愛山林      | 2023-01-17<br>11:17:39.435000 | 85.2  | 85.2  | 83    | 85.2  | 2.2         |
| 2023-01-17  | 8478 | 東哥遊<br>艇 | 2023-01-17<br>11:18:33.702000 | 350.5 | 378   | 347   | 378   | 33          |
| 2023-01-17  | 6612 | 奈米醫<br>材 | 2023-01-17<br>11:15:32.752000 | 102   | 109   | 102   | 109   | ,           |
|             |      |          |                               |       |       |       |       |             |

### **Attributes**

# **C**nangePercentRank

```
date (str): date
code (str): code
name (str): name
ts (int): timestamp
open (float): open price
high (float): high price
low (float): low price
close (float): range of price
trick_type (int):
close price (float): range of price
trick_type (int):
    (Limitup, Up, Umchanged, Down, LimitDown)
average_price (float): average price
volume (int): volume
total_volume (int): total volume since market open
amount (int): amount
total_amount (int): total amount since market open
yesterday_volume (int): vesterday volume
volume_ratio (float): sid volume
bluy_price (float): stotal_volume/yestoday_volume
buy_price (float): stotal_volume/yestoday_volume
bluy_price (float): sak volume
bld_orders (int): number of orders that deal at bid
bid_volumes (int): total volume that deal at ask
ask_volumes (int): total volume that deal at ask
```

# 4.5 Order

### 4.5.1 Stock



First, you need to login and activate CA.

#### STOCK ORDER

```
Order Attributes
    version>=1.0
                                                               version<1.0
price (float or int): the price of order
quantity (int): the quantity of order
action (str): order action to buy or sell
action (str): Order action to buy or sect
{Buy, Sell}
price_type (str): pricing type of order
{LMT, MKT, MKP} (限價、市價、範圍市價)
order_type (str): the type of order
         {ROD, IOC, FOK}
 order cond (str): order condition stock only
order_cond (str): order condition stock only {Cash, MarginTrading, ShortSelling} (現股、融資、融券) order_tot (str): the type of order {Common, Fixing, Odd, IntradayOdd} (整股、定盤、盤後零股、盤中零股) daytrade_short {Bool}: the type of first sell
{True, False}

custom_field {str}: memo field, only letters and numbers are allowed, and the maximum length is 6.

account (:obj:Account): which account to place this order

ca (binary): the ca of this order
price (float or int): the price of order
quantity (int): the quantity of order
action (str): order action to buy or sell
action (str): order action to buy or sell {Buy, Sell}
price_type (str): pricing type of order
{LMT, MKT, MKP} (限價、市價、範圍市價)
order_type (str): the type of order
order_type (str): the type of order
{ROD, IOC, FOK}
order_cond (str): order condition stock only
{Cash, MarginTrading, ShortSelling} (現股、融資、融券)
order_lot (str): the type of order
 {Common, Fixing, Odd, IntradayOdd} (整股、定盤、盤後零股、盤中零股) first_sell {str}: the type of first sell
         {true, false}
 custom_field {str}: memo field, only letters and numbers are allowed, and the maximum length is 6.
 account (:obj:Account): which account to place this order ca (binary): the ca of this order
```

## PLACE ORDER

 $Product\ information\ (\ \ \text{contract}\ )\ and\ order\ information\ (\ \ \text{order}\ )\ must\ be\ provided\ when\ placing\ an\ order.$ 

```
prace Order

api.place_order?

Signature:
    api.place_order(
        contract: shioaji.contracts.Contract,
        order: shioaji.order.Order,
        timeout: int = 5000,
        cb: Callable[[shioaji.order.Trade], NoneType] = None,
        ) -> shioaji.order.Trade
Docstring:
    placing order
```

# Untract

contract = api.Contracts.Stocks.TSE.TSE2890



```
version>=1.0 version<1.0

order = api.Order(
    price=17,
    quantity=3,
    action=5; constant.Action.Buy,
    price_type=sj_constant.StockPriceType_LMT,
    order_type=sj_constant.StockPriceType_RDD,
    order_type=sj_constant.StockOrderLot.Common,
    # daytrade_short=False,
    custom_field="test",
    account=api.stock_account
)

order = api.Order(
    price=17,
    quantity=3,
    action=sj_constant.Action.Buy,
    price_type=sj_constant.FIFStockPriceType_LMT,
    order_type=sj_constant.TFIFOrderFrieeNpe_RDD,
    order_type=sj_constant.StockFrieeNpe_RDD,
    order_
```

# Pace Order

trade = api.place\_order(contract, order)
trade

# **S**at

After place\_order, you will also receive the information sent back from the exchange. For details, please refer to Order & Deal Event

To update the trade status, you need to call update\_status.

```
api.update_status(api.stock_account)
trade
```

```
Trade

contract-Stock(
    exchange=Sechange ISE: 'ISE'>,
    code='380',
    symbol='ISE280',
    name='ARB',
    dot='180',
    symbol='ISE280',
    name='ARB',
    dot='180',
    linit_psi_96,
    log='ISE280',
    log='ISE280',
    seque='00002',
    endo='00002',
    endo='00002',
    endo='00002',
    endo='00002',
    endo='00002',
    endo='00002',
    seque='00002',
    se
```

# Status of Trade

- PendingSubmit : Sending
- PreSubmitted: Reservation
- Submitted: Send Successfully
- Failed: Failed
- Cancelled: Cancelled
- Filled: Complete Fill
- Filling: Part Fill

#### **UPDATE ORDER**

```
api.update_order?

Signature:
    api.update_order(
        trade: shioaji.order.Trade,
        price: Union[pydantic.types.StrictInt, float] = None,
        qty: int = None,
        timeout: int = Sooo,
        cb: Ca lable[[shioaji.order.Trade], NoneType] = None,
        ) --> shioaji.order.Trade

Docstring: update the order price or qty
```

#### **Update Price**

```
api.update_order(trade=trade, price=17.5)
api.update_status(api.stock_account)
trade
```

```
at
Trade(
       contract=Stock(
             exchange=<Exchange.TSE: 'TSE'>,
code='2890',
symbol='TSE2890',
name='永豐金',
             category='17',
unit=1000,
             Limit_up=19.05,
Limit_down=15.65,
reference=17.35,
update_date='2023/01/12',
day_trade=<DayTrade.Yes: 'Yes'>
      ),
order=Order(
    action=<Action.Buy: 'Buy'>,
    price=17,
    quantity=3,
    id='531e27af',
             seqno='000002'
ordno='000001'
             account=Account(
    account_type=<AccountType.Stock: 'S'>,
                     person_id='A123456789'
broker_id='9A95',
account_id='1234567',
signed=True
             custom_field='test',
price_type=<StockPriceType.LMT: 'LMT'>,
order_type=<OrderType.ROD: 'ROD'>,
              daytrade_short=False
       status=OrderStatus(
             id='531e27af',
status=<Status.Submitted: 'Submitted'>,
             status_code='00', order_datetime=datetime.datetime(2023, 1, 12, 11, 18, 3, 867490),
             modified_price=17.5,
order_quantity=3,
             deals=[]
```

## **Update Quantity (Reduce)**

update\_order can only reduce the quantity of the order.

# api.update\_order(trade=trade, qty=1) api.update\_status(api.stock\_account) trade

# CANCEL ORDER

```
api.cancel_order(trade)
api.update_status(api.stock_account)
trade
```

DEAL

# api.update\_status(api.stock\_account) trade

```
at
Trade(
       contract=Stock(
             tract=Stock(
exchange=<Exchange.TSE: 'TSE'>,
code='2890',
symbol='TSE2890',
name='永豐金',
category='17',
unit=1000,
Linit_up=19.05,
              Limit_up=19.05,
Limit_down=15.65,
reference=17.35,
update_date='2023/01/12',
day_trade=<DayTrade.Yes: 'Yes'>
      order=Order(
    action=<Action.Buy: 'Buy'>,
    price=17,
              quantity=3,
id='531e27af'
              seqno='000002'
ordno='000001'
              account_Account(
account_type=<accountType.Stock: 'S'>,
person_id='A123456789',
broker_id='19495',
account_id='1234567',
                      signed=True
             ),
custom_field='test',
price_type=<StockPriceType.LMT: 'LMT'>,
order_type=<OrderType.ROD: 'ROD'>,
daytrade_short=False
       status=OrderStatus(
              id='531e27af',
status=<Status.Filled: 'Filled'>,
              status_code='00', order_datetime=datetime.datetime(2023, 1, 12, 11, 18, 3, 867490),
              order_quantity=3,
deals=[
                      Deal(seq='000001', price=17, quantity=3, ts=1673501631.62918)
```

## **Examples**

Stock place order jupyter link

ACTION

```
order = api.Order(
    price=12,
    quantity=1,
    action=sj.constant.Action.Buy,
    price_type=sj.constant.StockPriceType.LMT,
    order_type=sj.constant.OrderType.ROD,
    order_type=sj.constant.StockOrderLot.Common,
    custom_field="test",
    account=api.stock_account
)
```

```
order = api.Order(
    price=12,
    quantity=1,
    action=sj.constant.Action.Sell,
    price_type=sj.constant.StockPriceType.LMT,
    order_type=sj.constant.OrderType.ROD,
    order_tot=sj.constant.StockOrderLot.Common,
    custom_field="test",
    account=api.stock_account
)
```

# 

ROD + LMT

```
version>=1.0     version<1.0

order = api.Order(
    price=12,
    quantity=1,
    actionsj.constant.Action.Selt,
    price_typessj.constant.OrderType.RDD,
    order_typessj.constant.OrderType.RDD,
    order_lot=sj.constant.StockOrderLot.Common,
    custom_fleld=flest*,
    account=api.stock_account
)

order = api.Order(
    price=12,
    quantity=1,
    actionsj.constant.Action.Selt.,
    price_type=sj.constant.TFIStockOrderLot.FIOOnderType.RDD,
    order_type=sj.constant.TFIStockOrderLot.Common,
    custom_fleld=flest*,
    account=api.stock_account
)</pre>
```

# 4.5.2 Futures and Option



First, you need to login and activate CA.

### **FUTURES ORDER**

```
price (float or int): the price of order quantity (int): the quantity of order action (str): order action to buy or sell {Buy, Sell} price_type (str): pricing type of order {LMT, MKT, MKP} order_type (str): the type of order {ROD, IOC, FON} octype (str): the type or order to open new position or close position future only {Auto, New, Cover, DayTrade} (自動、新倉、平倉、當沖) account (:obj:Account): which account to place this order ca (binary): the ca of this order
```

#### PLACE ORDER

Product information ( contract ) and order information ( order ) must be provided when placing an order.

```
#Prace Order

api.place_order?

Signature:
    api.place_order(
        contract: shioaji.contracts.Contract,
        order: shioaji.order.Order,
        timeout: int = 5000,
        cb: Callable[[shioaji.order.Trade], NoneType] = None,
    ) -> shioaji.order.Trade

Docstring:
    placing order
```

```
Contract = api.Contracts.Futures.TXF.TXF202301
```

```
version>=1.0     version<1.0

order = api.Order(
    action=sj.constant.Action.Buy,
    price=14400,
    quantity=3,
    price_type=sj.constant.OrderType.ROD,
    octype=sj.constant.FuturesOrType.Auto,
    account=api.futopt_account
)

order = api.Order(
    action=sj.constant.Action.Buy,
    price_type=sj.constant.FuturesOrType.LNT,
    order_type=sj.constant.FuturesOrType.ROD,
    octype=sj.constant.FuturesOrType.ROD,
    octype=sj.constant.FuturesOrType.ROD,
    octype=sj.constant.FuturesOrType.ROD,
    octype=sj.constant.FuturesOrType.ROD,
    account=api.futopt_account
)</pre>
```

```
trade = api.place_order(contract, order)
trade
```

After place\_order, you will also receive the information sent back from the exchange. For details, please refer to Order & Deal Event.

To update the  $\,$  trade  $\,$  status, you need to call  $\,$  update\_status .

```
api.update_status(api.futopt_account)
trade
```



# Status of Trade

- PendingSubmit: Sending
- PreSubmitted: Reservation
- Submitted: Send Successfully
- Failed: Failed
- Cancelled : Cancelled
- Filled: Complete Fill
- Filling: Part Fill

# UPDATE ORDER

# **Up**date Order

```
api.update_order?

Signature:
    api.update_order(
        trade: shioaji.order.Trade,
        price: Union[pydantic.types.StrictInt, float] = None,
        qty: int = None,
        timeout: int = 5000,
        cb: Ca lable[[shioaji.order.Trade], NoneType] = None,
        ) --> shioaji.order.Trade

Docstring: update the order price or qty
```

#### **Update Price**

```
api.update_order(trade=trade, price=14450)
api.update_status(api.futopt_account)
trade
```

```
Trade(
contract=roture(
code=TRFAS),
symbol=TRFAS),
symbol=TRFAS),
symbol=TRFAS),
symbol=TRFAS),
category*TRF*,
category*TRF*
```

# Update Quantity (Reduce)

update\_order can only reduce the quantity of the order.

```
api.update_order(trade=trade, qty=1)
api.update_status(api.futopt_account)
trade
```

# CANCEL ORDER

```
api.cancel_order(trade)
api.update_status(api.futopt_account)
trade
```

```
Trade(
contract=Future(
code=TRFAS),
symbot=TRFAS),
symbot=TRFAS),
symbot=TRFAS),
symbot=TRFAS),
category=TRF,
delivery_date="code_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_total_cole_
```

## DEAL

# api.update\_status(api.futopt\_account) trade

```
Trade(
contract=future(
code=TUTA91)
code=TUTA92)
symbo(=TUTA92)
mane=量股限的(1)
category=TuF-,
detIvery_month-*202011,
detIvery_month-*202011,
detIvery_month-*202010,
detIvery
```

### **Examples**

Future and Option place order jupyter link

ACTION

```
order = api.Order(
    action=sj.constant.Action.Buy,
    price=14400,
    quantity=2,
    price_type=sj.constant.FuturesPriceType.LMT,
    order_type=sj.constant.OrderType.ROD,
    octype=sj.constant.FuturesOCType.Auto,
    account=api.futopt_account
)
```

```
order = api.Order(
    action=sj.constant.Action.Sell,
    price=14400,
    quantity=2,
    price_type=sj.constant.FuturesPriceType.LMT,
    order_type=sj.constant.OrderType.ROD,
    octype=sj.constant.FuturesOCType.Auto,
    account=api.futopt_account
)
```

# ROD + LMT

# order = api.Order( action=sj.constant.Action.Sell, price=14400, quantity=2, price\_type=sj.constant.FuturesPriceType.LMT, order\_type=sj.constant.OrderType.ROD, octype=sj.constant.FuturesOCType.Auto, account=api.futopt\_account )

# 4.5.3 Intraday Odd



First, you need to login and activate CA.

place intraday odd order jupyter link

# PLACE ORDER

```
contract = api.Contracts.Stocks.TSE.TSE0050
order = api.Order(
    price=90,
    quantity=10,
    action=sj.constant.Action.Buy,
    price_type=sj.constant.StockPriceType.LMT,
    order_type=sj.constant.OrderType.ROD,
    order_tot=sj.constant.StockOrderLot.IntradayOdd,
    account=api.stock_account,
)

trade = api.place_order(contract, order)
trade
```

# **UPDATE ORDER**



Intraday Odd cannot update price.

update\_order can only reduce the quantity of the order.

```
api.update_order(trade=trade, qty=2)
api.update_status(api.stock_account)
trade
```

```
Cat
Trade(
       de(
contract=Stock(
exchange=<Exchange.TSE: 'TSE'>,
code='0050',
symbol='TSE0050',
name='元大台灣50',
category='00',
limit_up=115.8,
limit_down=94.8,
reference_105.3
              reference=105.3,
update_date='2020/09/21',
              margin_trading_balance=15390,
short_selling_balance=2,
              day_trade=<DayTrade.Yes: 'Yes'>
       order=Order(
    action=<Action.Buy: 'Buy'>,
    price=90.0,
              quantity=10,
id='9b44c3b2'
              seqno='482293',
ordno='WA328',
              orano= wasz8 ,
account=Ccount(
account_type=<AccountType.Stock: 'S'>,
person_id='YOUR_PERSON_IO',
broker_id='9A95',
account_id='0506112',
signed=True
       price_type=<StockPriceType.LMT: 'LMT'>,
order_type=<OrderType.ROD: 'ROD'>,
order_Lot=<StockOrderLot.IntradayOdd: 'IntradayOdd'>),
       status=OrderStatus(
   id='9b44c3b2',
              status=<Status.Submitted: 'Submitted'>,
              status_code='00',
order_datetime=datetime.datetime(2020, 9, 21, 14, 54, 36),
               cancel_quantity=2,
              deals=[]
```

# CANCEL ORDER

```
api.cancel_order(trade)
api.update_status(api.stock_account)
trade
```



# 4.5.4 Combo



First, you need to login and activate CA.

# PLACE COMBO ORDER.

Combo orders offer types include: **Price Call/Put Spreads**, **Time Call/Put Spreads**, **Straddles**, **Strangles**, **Conversions** and **Reversal**. Please refer to the futures exchange document for details on the combo rules.

```
api.place_comboorder?

Signature:
    api.place_comboorder(
        combo_contract: shioaji.contracts.ComboContract,
        order: shioaji.order.ComboOrder,
        timeout: int = 5000,
        cb: Callable[[shioaji.order.ComboTrade], NoneType] = None,
    )

Docstring:
    placing combo order
```

Product information ( contract ) and order information ( order ) must be provided when placing an order. The order of the contracts is irrelevant, only the approved combination is required.

```
contract_1 = api.Contracts.Options.TX4.TX4202111017850C
contract_2 = api.Contracts.Options.TX4.TX4202111017850P
combo_contract = sj.contracts.ComboContract(
    legs=[
        sj.contracts.ComboBase(action="Sell", **contract_1.dict()),
        sj.contracts.ComboBase(action="Sell", **contract_2.dict()),
    ]
}
```

```
order = api.ComboOrder(
    price_type="LMT",
    price=1,
    quantity=1,
    order_type="IOC",
    octype=sj.constant.FuturesOCType.New,
)
```

```
trade = api.place_comboorder(combo_c, order)
```

# CANCEL COMBO ORDER

Trade is the order to be deleted, which can be obtained from the update\_combostatus .



 $\verb"api.cancel_comboorder(trade)"$ 

# UPDATE COMBO STATUS

 $Like \ \ \textit{List\_trades} \ \ and \ \ \textit{update\_status} \ \ concepts. \ Before \ getting \ the \ combo \ status, \ the \ status \ must \ be \ updated \ with \ \ \textit{update\_combo status}.$ 



api.update\_combostatus()
api.list\_combotrades()



```
ComboTrade(
          contract=ComboContract(
legs=[
ComboBase(
                                 ComboBase(
security_type=<SecurityType.Option: 'OPT'>,
exchange=Exchange.TAIFEX: 'TAIFEX'>,
code='TX5160001',
symbol='TX5202112016000C',
name='整指選擇權12W5月 16000C',
category='TX5',
delivery_month='202112',
delivery_date='2021/12/29',
strike_price=16000.0,
option_right=<0ptionRight.Call: 'C'>,
underlying_kind='1',
unit=1,
limit_up=3630.0,
limit_down=68.0,
reference=1850.0,
update_date='2021/12/23',
action=<Action.Sell: 'Sell'>),
ComboBase(
security_type=<SecurityType.Option: 'OPT'>,
                                             nboBase(
security_type=<SecurityType Option: 'OPT'>,
exchange=<Exchange.TAIFEX: 'TAIFEX'>,
code='TX516000X1',
symbol='TX5202112016000P',
name='臺指選擇權1205月 16000P',
                                             name:臺指選擇權[2]級月 16000P',
categorye'TX5',
delivery_month='202112',
delivery_date='2021/12/29',
strike_price=16000.0,
option_right=<0ptionRight.Put: 'P'>,
under[ying_kind='I',
                                               unit=1,
limit_up=1780.0,
                                             limit_up=1rav.v,
limit_down=0.1,
reference=0.9,
update_date='2021/12/23',
action=<Action.Sell: 'Sell'>)
          ),
order=Order(
action=<Action.Sell: 'Sell'>,
price=1.0,
quantity=1,
id='46989de8',
                       seqno='743595'
ordno='000000'
                       price_type=<StockPriceType.LMT: 'LMT'>,
order_type=<OrderType.IOC: 'IOC'>,
octype=<FuturesOCType.New: 'New'>
           status=ComboStatus(
id='46989de8',
                         status=<Status.Failed: 'Failed'>,
                      status_code='9909', order_datetime-datetime.datetime(2021, 12, 23, 8, 46, 47), msg='可委託金額不足', modified_price=1.0,
                       deals={}
```

# 4.5.5 Reserve Order

When Stock triggers some transaction abnormal conditions, it is necessary to Reserve Order in advance. Abnormal conditions include: watch out for stocks, warn about stocks, dispose of stocks, and manage stocks.



- First, you need to login and activate CA.
- Service hours are from 8:00 to 14:30 on trading days.

# **GET STOCK RESERVE SUMMAY STATUS**



reserve\_summary\_resp = api.stock\_reserve\_summary(account)



# RESERVE STOCK



contract = api.Contracts.Stocks["2890"]
resp = api.reserve\_stock(account, contract, 1000)

```
ReserveStockResponse(
response=ReserveOrderResp(
contract=Stock(
exchange=Exchange.TSE: 'TSE'>,
code='2890',
symbol='TSE890',
name='Ragae'
),
account=StockAccount(
person_id='X123456789',
broker_id='9895',
account_id='12345678',
signed=True),
share=1000,
status=True,
info=''
)
)
```

# GET STOCK RESERVE DETAIL SATUS

```
resp = api.stock_reserve_detail(account)
```

```
ReserveStocksDetailResponse(
response=ReserveStocksDetail(stocks=[
ReserveStockDetail(contract(
contract=contract(
security_type=<SecurityType.Stock: 'STK'>,
exchange=<Sexchange.TSE: 'TSE'>,
code='6153',
name='ambd'
),
share=1000,
order_ts=1638253253,
status=True,
info='D=cm'
),
account=StockAccount(
person_id='X123456789',
broker_id='9365',
account_id='12345678',
signed=True)
)
}
```

# RESERVE EARMARKING

```
contract = api.Contracts.Stocks["2890"]
resp = api.reserve_earmarking(account, contract, 1000, 15.15)
```

```
ReserveEarmarkingResponse(
    response=EarmarkingOrderResp(
    contract=5tock(
        exchange=Exchange.TSE: 'TSE'>,
        code= 'Z890',
        symbol="TSE2890',
        name= 永豐金',
        ),
        account=StockAccount(
        person_id='1123456789',
        broker_id='9495',
        account_id='12345678',
        signed=True)
        ),
        share=1000,
        price=15_15,
        status=True,
        info='0K')
    )
```

# **GET EARMARKING DETAIL STATUS**



# EXAMPLE

Query the reserve status of all accounts under your name.



# 4.5.6 Update Status



First, you need to login and activate CA.

Before obtaining the Trade status, it must be updated with update\_status. If you cannot successfully update\_order or cancel\_order, you can use update\_status to update the specific trade status, and check the OrderStatus in trade, whether it is available to modify the order.

The update\_status defaults to querying all accounts under the user's name. If you wish to inquire about a specific account, provide the account as a parameter to account.

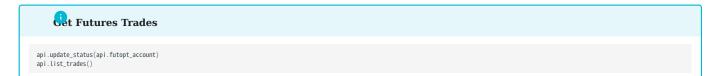


```
Signature:
    api.update_status(
        account: Shioaji.account.Account = None,
        trade: shioaji.order.Trade = None,
        timeout: int = 5000,
        cb: Callable[[List[shioaji.order.Trade]], NoneType] = None,
    )
Docstring: update status of all trades you have
```

# GET STOCK TRADES

```
api.update_status(api.stock_account)
api.list_trades()
```

# **GET FUTURES TRADES**



```
at
   de(
    contract=Future(
    code='TXFA3',
    symbol='TXF20301',
    name='臺股期貸01',
    category='TXF',
    delivery_month='202301',
    delivery_date='2023/01/30',
    updelving_kingh='1'
           underlying_kind='I',
           unit=1,
limit_up=16270.0,
limit_down=13312.0,
           reference=14791.0,
update_date='2023/01/12'
           action=<Action.Buy: 'Buy'>,
price=14400,
            quantity=3,
id='5efffde1',
           seqno='000004',
ordno='000003',
           account=Account(
                  .count_type=<AccountType.Future: 'F'>,
person_id='A123456789',
broker_id='F002000',
account_id='1234567',
                  signed=True
           price_type=<StockPriceType.LMT: 'LMT'>,
order_type=<OrderType.ROD: 'ROD'>
    status=OrderStatus(
           id='5efffde1',
status=<Status.Filled: 'Filled'>,
           status_code='00', order_datetime=datetime.datetime(2023, 1, 12, 14, 56, 13, 995651),
           order_quantity=3,
deals=[
                  Deal(seq='000001', price=14400, quantity=3, ts=1673501631.62918)
```

# UPDATE SPECIFIC TRADE

```
# you can get trade from place_order
# trade = api.place_order(contract, order)

# or get from api.list_trades
# trade = api.list_trades()[0]

api.update_status(trade=trade)
```

# TRADE STATUS

```
id (str): the id uses to correlate the order object
status (:obj:Status): the status of order {Cancelled, Filled, PartFilled, Pailed, PendingSubmit, PreSubmitted, Submitted}
status_code (str): the code of status
order_datetime( datetime): order time
order_quantity (int): order quantity
modified_price (float): the price of modification
cancel_quantity (int): the quantity of cancel
deals (:List:Deal): information of filled order
```

# Deal

seq (str): deal sequence number
price (int or float): deal price
quantity (int): deal quantity
ts (float): deal timestamp

# 4.5.7 CallBack Info.

# Stock

# Order CallBack

When the exchange receives the order, it will return the callback. The callback is divided into four parts, including operation, order, status and contract. We will explain in detail below.

# der Event version>=1.0 version<1.0 OrderState.StockOrder { 'operation': { 'op\_type': 'New', 'op\_code': '00', 'op\_msg': '' }, 'order': { 'id': '97b63e2f', 'seqno': '267677', 'ordno': 'IM394', 'account': { 'account\_type': 'S', 'person\_id': '', 'broker\_id': '9A95', 'account\_id': '1234567', 'signed': True }, }, 'action': 'Buy', 'price': 16.0, 'quantity': 1, 'order\_type': 'ROD', 'price\_type': 'LNT', 'order\_cod': 'Cash', 'order\_cod': 'Cash', 'custom\_field': 'test' }; 'status': { 'id': '97b63e2f', 'exchange\_ts': 1673576134.038, 'modified\_price': 0.0, 'canceL\_quantity': 0, 'order\_quantity': 1, 'web\_id': '137' }, 'contract': { 'security\_type': 'STK', 'exchange': 'TSE', 'code': '2890', 'symbol': '', 'name': '', 'currency': 'TWD' } } OrderState.TFTOrder { 'operation': { 'op\_type': 'New', 'op\_code': '00', 'op\_msg': '' p,msg : }, 'order': { id': '97b63e2f', 'seqno': '267677', 'ordno': '1M394', 'account': { 'account\_type': 'S', 'person\_id': '', 'broker\_id': '9A95', 'account\_id': '1234567', 'signed': True }, 'signed': Irue }, 'action': 'Buy', 'price': 16.0, 'quantity': 1, 'order\_type': 'ROD', 'price\_type': 'LMT', 'order\_cond': 'Cash', 'order\_cond': 'Cash', 'custom\_field': 'test' }, 'status': { 'id': '97b63e2f', 'exchange\_ts': 1673576134.038, 'modified\_price': 0.0, 'cancel\_quantity': 0, 'order\_quantity': 1, 'web\_id': '137' } ntract': { 'security\_type': 'STK', 'exchange': 'TSE', 'code': '2890', 'symbol': '', 'name': '', 'currency': 'TWD'

# Order CallBack Info. operation op\_type (str): { "New": new order, "Cancel": cancel order, "UpdatePrice": update price, "UpdateQty": update quantity op\_code (str): {"00": success, others: fail} op\_msg (str): error message order id (str): same as the trade\_id in SDeal seqno (str): sequence number ordno (str): order number account (dict): account info MarginTrading: 融資, ShortSelling: 融券 order\_lot (str): { Common: 整股, Fixing: 定盤, Odd: 盤後零股, IntradayOdd: 盤中零股 custom\_field (str): memo field id (str): same as the trade\_id in SDeal exchange\_ts (int): exchange time modified\_price (float or int): modified price cancel\_quantity (int): cancel quantity order\_quantity (int): order quantity web\_id (str): web id contract security\_type (str): security type exchange (str): exchange code (str): code id symbol (str): symbol currency (str): currency

# Deal CallBack

When the matching is successful, the exchange will send a transaction report notification. Successful matching includes partial transactions and complete transactions. You can confirm whether it is the same order from the <code>id</code> in the order callback to the <code>trade\_id</code> in the deal callback.

# 



you "may" recieve the deal event sooner than the order event due to message priority in exchange.

# **Handle Callback**

If you would like to handle callback info, please refer to Callback.

# **Futures**

Order CallBack

When the exchange receives the order, it will return the callback. The callback is divided into four parts, including operation, order, status and contract. We will explain in detail below.

```
der Event
                             version>=1.0
                                                                                                                                                                                                                                                                                version<1.0
    OrderState.FuturesOrder {
                                                        'operation': {
    'op_type': 'New',
    'op_code': '00',
    'op_msg': ''
                                                      },
'order': {
    'id': 'fcb42a6e',
    'seqno': '585886',
    'ordno': '00',
    'account: {
                                                                                                                ccount: {
  'account_type': 'F',
  'person_id': '',
  'broker_id': 'F002000',
  'account_id': '1234567',
  'signed': True
                                                                                 signed: Irue
},
'action': 'Buy',
'price': 14000.0,
'quantity': 1,
'order_type': 'ROD',
'price_type': 'INT',
'market_type': 'Night',
'oc.type': 'New',
'subaccount': '',
'combo': False

},

'status': {
    'id': 'fcb42a6e',
    'exchange_ts': 1673512283.0,
    'modified_price': 0.0,
    'cancel_quantity': 0,
    'order_quantity': 1,
    'web_id': 'Z'

**CTT'.

**CTT'.

**STT'.

                                                                                 ntract': {
    'security_type': 'FUT',
    'code': 'TXF',
    'exchange': 'TIM',
    'delivery_month': '202301',
    'delivery_date': '',
    'strike_price': 0.0,
    'option_right': 'Future'
OrderState.FOrder {
    'operation': {
        'op_type': 'New',
        'op_code': '00',
        'op_msg': ''
                                                      },
'order': {
    'id': 'fcb42a6e',
    'seqno': '585886',
    'ordno': '00',
    'account': {
                                                                                                                   count:: {
  'account_type': 'F',
  'person_id': '',
  'broker_id': 'F002000',
  'account_id': '1234567',
                                                                                                                        'signed': True
                                                                                 },
'action': 'Buy',
'price': 14000.0,
'quantity': 1,
'order_type': 'ROD',
'price_type: 'LMT',
'market_type': 'Night',
'oc_type': 'New',
'subaccount': '',
'combo': False
                                                      },
'status': {
    'id': 'fcb42a6e',
    'exchange_ts': 1673512283.0,
    'modified_price': 0.0,
    'cancel_quantity': 0,
    'order_quantity': 1,
    'web_id': 'Z'
                                                        },
'contract': {
                                                                                 ntract': {
    'security_type': 'FUT',
    'code': 'TXF',
    'exchange': 'TIM',
    'delivery_month': '202301',
    'delivery_date': '',
    'strike_price': 0.0,
    'option_right': 'Future'
```

# Operation op\_type (sty): { "Smace": en order. "Cancet": cancet order. "Budstrigt": update quantity go.cde (cr): (sty): square same same go.cde (cr): (sty): square same order id (str): same as the trade\_id in futuresibeal second (sty): segment canable second (sty): segment canable second (sty): same same second (sty): same same second (sty): square info action (sty): (Bwy, Styl) price\_(type or int): order price quantity (styl): order quantity second (styl): (styl): pricing type a darder (styl): MR, MBP) sarder\_type (styl): (styl): pricing type a darder (styl): MR, MBP) sarder\_type (styl): (styl): pricing type a darder (styl): MR, MBP) sarder\_type (styl): (styl): pricing type a darder (styl): MR, MBP) sarder\_type (styl): stabether order is cashe order status id (str): same as the trade\_id in futuresibeal school (styl): substrible order is cashe order status id (str): same as the trade\_id in futuresibeal school (styl): stor (sty

# Deal CallBack

When the matching is successful, the exchange will send a transaction report notification. Successful matching includes partial transactions and complete transactions. You can confirm whether it is the same order from the <code>id</code> in the order callback to the <code>trade\_id</code> in the deal callback.

# trade\_id (str): same as the id in FuturesOrder seqno (str): sequence number ordno (str): The first 5 characters is the same as ordno in FuturesOrder. The last 3 characters represent the deal sequence number. exchange\_seq (str): exchange sequence number broker\_id (str): broker id account\_id (str): account action (str): buy/sell code (str): code price (float or int): deal price quantity (int): deal quantity subaccount (str): subaccount security\_type (str): security type delivery\_month (str): security type delivery\_month (str): delivery month strike\_price (float): strike price option\_right (str): {Future, OptionCall, OptionPut} market\_type (str): {Day, Night} ts (int): deal timestamp



you "may" recieve the deal event sooner than the order event due to message priority in exchange.

# **Handle Callback**

If you would like to handle callback info, please refer to Callback.

# 4.6 CallBack

# 4.6.1 Order Event

Each time you place\_order, update\_order or cancel\_order, by default, you will recieve an order event (or deal event) from exchange. If you don't want recieve both events, please refer to Subscribe Trade. We also provide interface to handle order and deal events. It's extremely helpful if you are implementing your custom trading system.

# **Handle Order Callback**

You can use set\_order\_callback to handle order/deal events. The example below shows custom order callback function (order\_cb), which will print my\_order\_callback first and then print the order/deal event.

```
def order_cb(stat, msg):
    print('my_order_callback')
    print(stat, msg)

api.set_order_callback(order_cb)
```

```
Hace Order
                                        version<1.0
 version>=1.0
contract = api.Contracts.Stocks.TSE.TSE2890
order = api.Order(
price=16,
     quantity=1,
     action=si.constant.Action.Buv.
     price_type=sj.constant.StockPriceType.LMT,
    order_type=sj.constant.OrderType.ROD,
order_lot=sj.constant.StockOrderLot.Common,
custom_field="test",
     account=api.stock_account
trade = api.place_order(contract, order)
contract = api.Contracts.Stocks.TSE.TSE2890
order = api.Order(
    price=16,
quantity=1,
    action=sj.constant.Action.Buy,
price_type=sj.constant.TFTStockPriceType.LMT,
    order_type=sj.constant.TFTOrderType.ROD,
order_tot=sj.constant.TFTStockOrderLot.Common,
custom_field="test",
account=api.stock_account
trade = api.place_order(contract, order)
```

ORDER EVENT

# **E**der Event version>=1.0 version<1.0 my\_order\_callback OrderState.StockOrder { 'operation': { 'op\_type': 'New', 'op\_code': '00', 'op\_msg': '' }, 'order': { 'id': '97b63e2f', 'seqno': '267677', 'ordno': 'IM394', 'arount': { 'account\_type': 'S', 'person\_id': '', 'broker\_id': '9A95', 'account\_id': '1234567', 'signed': True 'signed': True }, 'action': 'Buy', 'price': 16.0, 'quantity': 1, 'order\_type': 'ROD', 'price\_type': 'LMT', 'order\_cond': 'Cash', 'order\_cond': 'Cash', 'custom\_field': 'test' }, 'status': { 'id': '97b63e2f', 'exchange\_ts': 1673576134.038, 'modified\_price': 0.0, 'canceL\_quantity': 0, 'order\_quantity': 1, 'web\_id': '137' \*\*Comparison \*\*Comp ntract': { 'security\_type': 'STK', 'exchange': 'TSE', 'code': '2890', 'symbol': '', 'name': '', 'currency': 'TWD' my\_order\_callback my\_order\_cattback OrderState.TFTOrder { 'operation': { 'op\_type': 'New', 'op\_code': '00', 'op\_msg': '' } }, 'order': { 'id': '97b63e2f', 'seqno': '267677', 'ordno': 'IM394', 'account': { 'account\_type': 'S', 'person\_id': '', 'broker\_id': '9A95', 'account\_id': '1234567', 'signed': True }, }, 'action': 'Buy', 'price': 16.0, 'quantity': 1, 'order\_type': 'ROD', 'price\_type': 'LMT', 'order\_cond': 'Cash', 'order\_lot': 'Common', 'custom\_field': 'test' 'status': { 'id': '97b63e2f', 'exchange\_ts': 1673576134.038, 'modified\_price': 0.0, 'cancel\_quantity': 0, 'order\_quantity': 1, 'web\_id': '137' }, 'contract': { 'security\_type': 'STK', 'exchange': 'TSE', 'code': '2890', 'symbol': '', 'name': '', 'currency': 'TWD' }

# **DEAL EVENT**

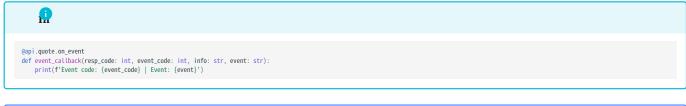
```
Version>=1.0 version<1.0

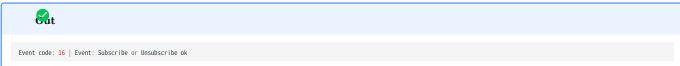
mg.order.callback

orderState.Stockboek {
    'trade.id': '9c6acede',
    'scque': '266666',
    'order': '1867666',
    'order': '1867666',
    'order': '1867666',
    'order': '186766',
    'order': '18676',
    'order': '18676',
    'order': '18676',
    'order': '18676',
    'order': '18677,
    'order': '18677,
    'order': '18776,
    'order': '1877,
    'order': '1877,
    'order': '18776666',
    'order': '18776666',
    'order': '18776666',
    'order': '18776666',
    'order': '18776666',
    'order': '18776666',
    'order': '18877,
    'exchange.seq': '669055',
    'order': '18877,
    'action: '18877,
    'action: '18877,
    'action: '1887,
    'order': '1887,
    'order': '18877,
    'order': '
```

# 4.6.2 Event Callback

In this api, we use solace as mesh broker. This event mean the status for your client with solace connection situation. If you have no experience with networking, please skip this part, In defalut, we help you reconnect solace broker 50 times without any setting. Best way is keep your network connection alive.





Like the quote callback, your can also set event cllback with two way.



```
Signature: api.quote.set_event_callback(func:Callable[[int, int, str, str], NoneType]) -> None
Docstring: <no docstring>
Type: method
```

**EVENT CODE** 

| Event | Event Code Enumerator                               | Description  |
|-------|---|--|
| Code  | COLOURNE CECCION EMENT UP MOTION                    | The Constant of the Nich of  |
| 0     | SOLCLIENT_SESSION_EVENT_UP_NOTICE                   | The Session is established.  |
| 1     | SOLCLIENT_SESSION_EVENT_DOWN_ERROR                  | The Session was established and then went down.  |
| 2     | SOLCLIENT_SESSION_EVENT_CONNECT_FAILED_ERROR        | The Session attempted to connect but was unsucces  |
| 3     | SOLCLIENT_SESSION_EVENT_REJECTED_MSG_ERROR          | The appliance rejected a published message.  |
| 4     | SOLCLIENT_SESSION_EVENT_SUBSCRIPTION_ERROR          | The appliance rejected a subscription (add or remov  |
| 5     | SOLCLIENT_SESSION_EVENT_RX_MSG_TOO_BIG_ERROR        | The API discarded a received message that exceede Session buffer size.   |
| 6     | SOLCLIENT_SESSION_EVENT_ACKNOWLEDGEMENT             | The oldest transmitted Persistent/Non-Persistent methat has been acknowledged.   |
| 7     | SOLCLIENT_SESSION_EVENT_ASSURED_PUBLISHING_UP       | Deprecated see notes in<br>solClient_session_startAssuredPublishing.The AD H<br>(that is, Guaranteed Delivery handshake) has compl<br>the publisher and Guaranteed messages can be sent      |
| 8     | SOLCLIENT_SESSION_EVENT_ASSURED_CONNECT_FAILED      | Deprecated see notes in solClient_session_startAssuredPublishing.The applied rejected the AD Handshake to start Guaranteed published by the SOLCLIENT_SESSION_EVENT_ASSURED_DELIVED instead. |
| 8     | SOLCLIENT_SESSION_EVENT_ASSURED_DELIVERY_DOWN       | Guaranteed Delivery publishing is not available. The guaranteed delivery capability on the session has be disabled by some action on the appliance.  |
| 9     | SOLCLIENT_SESSION_EVENT_TE_UNSUBSCRIBE_ERROR        | The Topic Endpoint unsubscribe command failed.   |
| 9     | SOLCLIENT_SESSION_EVENT_DTE_UNSUBSCRIBE_ERROR       | Deprecated name; SOLCLIENT_SESSION_EVENT_TE_UNSUBSCRIBE is preferred.  |
| 10    | SOLCLIENT_SESSION_EVENT_TE_UNSUBSCRIBE_OK           | The Topic Endpoint unsubscribe completed.  |
| 10    | SOLCLIENT_SESSION_EVENT_DTE_UNSUBSCRIBE_OK          | Deprecated name; SOLCLIENT_SESSION_EVENT_TE_UNSUBSCRIBE preferred.   |
| 11    | SOLCLIENT_SESSION_EVENT_CAN_SEND                    | The send is no longer blocked.   |
| 12    | SOLCLIENT_SESSION_EVENT_RECONNECTING_NOTICE         | The Session has gone down, and an automatic recor attempt is in progress.  |
| 13    | SOLCLIENT_SESSION_EVENT_RECONNECTED_NOTICE          | The automatic reconnect of the Session was success the Session was established again.  |
| 14    | SOLCLIENT_SESSION_EVENT_PROVISION_ERROR             | The endpoint create/delete command failed.   |
| 15    | SOLCLIENT_SESSION_EVENT_PROVISION_OK                | The endpoint create/delete command completed.  |
| 16    | SOLCLIENT_SESSION_EVENT_SUBSCRIPTION_OK             | The subscribe or unsubscribe operation has succeed   |
| 17    | SOLCLIENT_SESSION_EVENT_VIRTUAL_ROUTER_NAME_CHANGED | The appliance's Virtual Router Name changed during reconnect operation. This could render existing queue temporary topics invalid.   |
| 18    | SOLCLIENT_SESSION_EVENT_MODIFYPROP_OK               | The session property modification completed.   |
|       |   |  |

 ${\tt SOLCLIENT\_SESSION\_EVENT\_MODIFYPROP\_FAIL}$ 

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The session property modification failed.

| Event<br>Code | Event Code Enumerator                              | Description   |
|---------------|--|---|
| 20            | SOLCLIENT_SESSION_EVENT_REPUBLISH_UNACKED_MESSAGES | After successfully reconnecting a disconnected sess SDK received an unknown publisher flow name resp when reconnecting the GD publisher flow. |

# 4.7 Account Data

# 4.7.1 Account Balance

The feature of account\_balance is used to query account balance of stock account and you need to login first.

```
api.account_balance?
```

```
Signature:
api.account_balance(
timeout: int = 5000,
cb: Callable[[shioaji.position.AccountBalance], NoneType] = None,
)
Docstring: query stock account balance
```

```
api.account_balance()
```

```
AccountBalance(
    status=<FetchStatus.Fetched: 'Fetched'>,
    acc_balance=100000.0,
    date='2023-01-06 13:30:00.000000',
    errmsg=''
)
```

```
status (FetchStatus): fetch status
acc_balance (float): account balance
date (str): query date
errmsg (str): error message
```

# 4.7.2 Margin

The feature of margin is used to query margin of futures account and you need to login first.

```
api.margin?
```

```
Signature:
api.margin(
account: shioaji.account.Account = None,
timeout: int = 5000,
cb: Callable[[shioaji.position.Margin], NoneType] = None,
) -> shioaji.position.Margin
Docstring: query future account of margin
```

```
api.margin(api.futopt_account)
```

```
Margin(
status=FetchStatus Fetched: 'Fetched'>,
yesterday balance=6000.0,
today_balance=6000.0,
todoy_bulance=6000.0,
todoy_bulance=6000.0,
todoy_bulance=6000.0,
todoy_bulance=6000.0,
todoy_bulance=6000.0,
tac=0.0,
tac=0.0,
initial_margin=0.0,
margin_call=0.0,
risk_indicator=990.0,
risk_indicator=990.0,
royalty_revenue_expenditure=0.0,
equity_mount=6000.0,
option_opensell_market_value=0.0,
option_opensell_market_value=0.0,
option_opensell_market_value=0.0,
option_opensell_market_value=0.0,
today_future_open_position=0.0,
today_future_open_position=0.0,
today_future_open_position=0.0,
totay_future_open_position=0.0,
you satile_pargin=6000.0,
you sargin_indicator=0.0,
you sargin_indicator=0.0,
security_collateral_mount=0.0,
collateral_mount=0.0,
collateral_mount=0.0,
collateral_mount=0.0,
```

# Margin

```
status (FetchStatus): fetch status
yesterday_balance (float): balance of yesterday
today_balance (float): balance of today
deposit_withdrawal (float): deposit and withdrawal
fee (float): fee
tax (float): tax
initial_margin (float): margin of origin
maintenance_margin (float): margin of maintenance
margin_call (float): margin of aall
risk_indicator (float): risk indicator
royalty_revenue_expenditure (float): revenue and expenditure of royalty
equity (float): equity
equity (float): anount of equity
option_openby_market_value (float): value of option openbuy market
option_opensly_market_value (float): value of option opensell_market
option_opensly_market_value (float): value of option opensell_market
option_open_position (float): profit loss of open option
option_settle_profitloss (float): profit loss of settle option
future_open_position (float): profit loss of open optiure
future_open_position (float): profit loss of settle fluture
available_margin (float): profit loss of settle fluture
available_margin (float): midicator (float): indicator of plus margin
plus_margin (float): available margin
security_collateral_amount (float): amount of security collateral
order_margin_premium (float): amount of security collateral
order_margin_premium (float): amount of security collateral
order_margin_premium (float): amount of collateral
```

# 4.7.3 Position

The feature of list\_positions is used to query unrealized gain or loss of account and you need to login first.

# **Position**

```
api.list_positions?
```

```
Signature:

api.list_positions(

account: shioaji.account.Account = None,

unit: shioaji.constant.Unit = <Unit.Common: 'Common'>,

timeout: int = 5000,

cb: Callable[[List[Union[shioaji.position.StockPosition, shioaji.position.FuturePosition]]], NoneType] = None,
) -> List[Union[shioaji.position.StockPosition, shioaji.position.FuturePosition]]
Docstring:
query account of unrealized gain or loss
Args:

account (:obj:Account):

choice the account from listing account (Default: stock account)
```

# STOCKS

# **Common Stocks**

```
api.list_positions(api.stock_account)
```

```
[
StockPosition(
    id=0,
    code='2890',
    direction=<a href="https://docs.org/least-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-english-englis
```

# To DataFrame

```
positions = api.list_positions(api.stock_account)
df = pd.DataFrame(s.__dict__ for s in positions)
df
```



```
id (int): position id
code (str): contract id
direction (Action): action
{Buy, Sell}
quantity (int): quantity
price (float): the average price
last_price (float): last price
pnt (float): unrealized profit
yd, quantity (int): yesterday
cond (StockOrderCond): Default Cash
{Cash(現限), Netting(節節交別), MarginTrading(融資), ShortSelling(融券), Emerging(興棚)}
margin_purchase_amount
collateral (int): collateral
short_sale_margin (int): short_sale_margin
interest (int): interest
```

# **Odd Stocks**

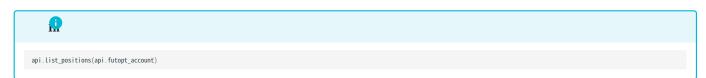
The unit is the number of shares.

```
api.list_positions(
    api.stock_account,
    unit=sj.constant.Unit.Share
)
```

```
StockPosition(
    id=0,
    code='2890',
    direction=-Action.Buy: 'Buy'>,
    quantity=10000,
    price=10.1,
    last_price=12.0,
    pnl=1234.0,
    yd_quantity=10000,
    margin_purchase_amount=0,
    collateral=0,
    short_sale_margin=0,
    interest=0
)
```

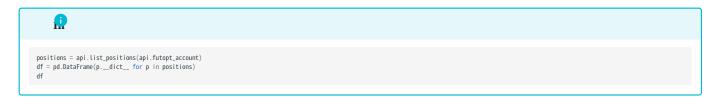
# **FUTURES AND OPTIONS**

 ${\tt account} \ \ is \ defaulted \ as \ a \ Stock \ account, \ and \ if \ you \ want \ to \ query \ the \ Futures \ or \ Options \ content, \ you \ need \ to \ bring \ in \ the \ futopt\_account \ .$ 



```
FuturePosition(
    id=0,
    code='TX201370J2',
    direction=Action.Buy: 'Buy'>,
    quantity=3,
    price=131.0000,
    last_price=126.0,
    pnl=-750.00
)
```

### To DataFrame



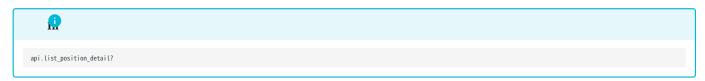


```
id (int): position id
code (str): contract id
direction (Action): action
{Buy, Sell}
quantity (int): quantity
price (float): the average price
last_price (float): last price
pnl (float): unrealized profit
```

### **Position Detail**

Using the result obtained from list\_positions, bring the id into detail\_id to query the details of that position.

### STOCKS



```
Signature:
    api.list_position_detail(
    account: shioaji.account.Account = None,
    detail_id: int = 0,
    timeout: int = 5000,
    cb: Callable[[List[Union[shioaji.position.StockPositionDetail, shioaji.position. FuturePositionDetail]]], NoneType] = None,
) -> List[Union[shioaji.position.StockPositionDetail, shioaji.position.FuturePositionDetail]]
Docstring:
    query account of position detail

Args:
    account (:obj:Account):
        choice the account from listing account (Default: stock account)
        detail_id (int): the id is from Position object, Position is from list_positions
```



 $position\_detail = api.list\_position\_detail(api.stock\_account, \ \ \textbf{1}) \\ position\_detail$ 

```
[
StockPositionDetail(
    date='2023-02-22',
    code='3558',
    quantity=0,
    price=1461.0,
    last_price=1470.0,
    dseq='WA371',
    direction=<Action.Buy: 'Buy'>,
    pnl=9.0,
    currency=<Currency.TWD: 'TWD'>,
    fee=1.0
)
]
```

### To DataFrame



$$\label{eq:df} \begin{split} df &= pd.DataFrame(pnl.\__dict\_\_ \ for \ pnl \ in \ position\_detail) \\ df &= pd.DataFrame(pnl.\__dict\_\_ \ for \ pnl \ in \ position\_detail) \end{split}$$



| fee | currency     | pnl  | direction  | last_price | price  | quantity | code | date       |
|-----|--------------|------|------------|------------|--------|----------|------|------------|
| 1.0 | Currency.TWD | 11.0 | Action.Buy | WA371      | 1461.0 | 0        | 3558 | 2023-02-22 |

```
date (str): trade date
code (str): contract id
quantity (int): quantity
price (float): price
last_price (float): last price
dseq (str): detail seqno no
direction (Action): (Buy, Sell}
pnl (decimal): unrealized profit
currency (string): (NTD, USD, HKD, EUR, CAD, BAS)
fee (decimal): efe
cond (StockOrderCond): Default Cash
{Cash, Netting, MarginTrading, ShortSelling, Emerging}
ex_dividends(int): ex-dividend amount
interest (int): interest
margintrading_amt(int): margin trading amount
collateral (int): collateral
```

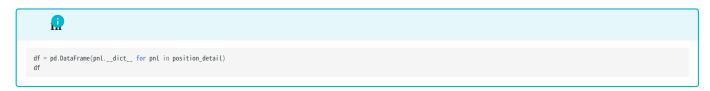
### **FUTURES AND OPTIONS**



 $position\_detail = api.list\_position\_detail(api.futopt\_account, \begin{subarray}{c} \textbf{0} \\ position\_detail \\ \end{subarray}$ 

```
FuturePositionDetail(
    date='2023-02-14',
    code='NMFC3',
    quantity=1,
    price=15611.0,
    last_price=15541.0,
    dse='t4008',
    direction=Action.Buy: 'Buy'>,
    pnl=-3500.0,
    currency=-Currency.TWD: 'TWD'>,
    entry_quantity=1
    )
}
```

### To DataFrame





```
code (str): contract id
date (str): trade date
quantity (int): quantity
price (float): price
last.price (float): last price
dseq (str): detail seqno no
direction (Action): {Buy, Sell}
pnl (float): unrealized profit
currency (str): {NTD, USD, HKD, EUR, CAD, BAS}
fee (float or int): fee
entry_quantity(int): entry quantity
```

### 4.7.4 Profit Loss

You need to login first.

### **Profit Loss**

The feature of list\_profit\_loss is used to query realized profit loss of account.

```
api.list_profit_loss?
```

```
Signature:
    api.list_profit_loss(
        account: shioaji.account.Account = None,
        begin_date: str = '',
        end_date: str = '',
        end_date: str = '',
        unit: shioaji.constant.Unit = <Unit.Common'>,
        timeout: int = 5000,
        cb: Callable[[List[shioaji.position.ProfitLoss]], NoneType] = None,
        ) -> List[shioaji.position.ProfitLoss]

Docstring:
    query account of profit loss

Args:
    account (:obj:Account):
        choice the account from listing account (Default: stock account)
        begin_date (str): the end date of query profit loss (Default: today)
    end_date (str): the end date of query profit loss (Default: today)
```

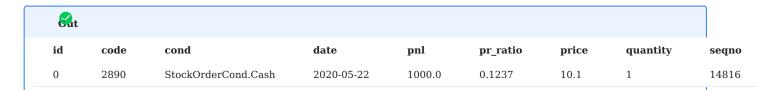
Enter the time interval you want to query. begin\_date is the start time, and end\_date is the end time. unit is the quantity unit, where Common represents whole shares and Share represents fractional shares.

```
profitloss = api.list_profit_loss(api.stock_account,'2020-05-05','2020-05-30')
profitloss
```

```
[
StockProfitLoss(
    id=0,
    code='2890',
    seqno='14816',
    dseq='71011',
    quantity=1,
    price=10.1,
    pn!=1234.0,
    pr_ratio=0.1237,
    cond='Cash',
    date='2020-05-22'
)
]
```

### To DataFrame

```
df = pd.DataFrame(pnl.__dict__ for pnl in profitloss)
df
```



```
id (int): use to find detail
code (str): contract id
seqno (str): seqno no
dseq (str): seqno no
quantity (int): quantity
price (float): profit and loss
pr_ratio (float): profit rate
cond (StockOrderCond): {Cash, Netting, MarginTrading, ShortSelling}
date (str): trade date
```

```
id (int): use to find detail
code (str): contract id
quantity (int): quantity
pnt (float): profit and loss
date (str): trade date
entry_price (int): entry price
cover_price (int): cover price
tax (int): tax
fee (int): transaction fee
```

### **Profit Loss Detail**

The feature of list\_profit\_loss\_detail is used to query profit loss detail of account. unit is the quantity unit, where Common represents whole shares and Share represents fractional shares.

```
api.list_profit_loss_detail?
```

```
Signature:

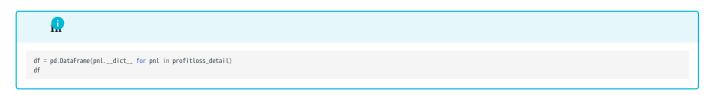
api.list_profit_loss_detail(
    account: shioaji.account.Account = None,
    detail_id: int = 0,
    unit: shioaji.constant.Unit = <Unit.Common: 'Common'>,
    timeout: int = 5000,
    cb: Callable[[List[Union[shioaji.position.StockProfitDetail, shioaji.position.FutureProfitDetail]]], NoneType] = None,
) -> List[Union[shioaji.position.StockProfitDetail, shioaji.position.FutureProfitDetail]]
Docstring:
    query account of profit loss detail

Args:
    account (:obj:Account):
        choice the account from listing account (Default: stock account)
    detail_id (int): the id is from ProfitLoss object, ProfitLoss is from list_profit_loss
```

```
profitloss_detail = api.list_profit_loss_detail(api.stock_account, 2)
profitloss_detail
```

```
[
StockProfitDetail(
date=12020-01-01',
code='2890',
quantity=1,
dseg='IX000',
fee=20,
tax=0,
currency='TWD',
price=10.8,
cost=10820,
rep_margintrading_amt=0,
rep_collateral=0,
rep_margin=0,
shortsetling_fee=0,
ex_dividend_amt=0,
interest=0
)
}
```

### To DataFrame



| <b>€</b> at |      |          |       |     |     |          |       |       |             |
|-------------|------|----------|-------|-----|-----|----------|-------|-------|-------------|
| date        | code | quantity | dseq  | fee | tax | currency | price | cost  | rep_margint |
| 2020-01-01  | 2890 | 1        | IX000 | 20  | 0   | TWD      | 10.8  | 10820 |             |
|             |      |          |       |     |     |          |       |       |             |

```
date (str): trade date
code (str): contract id
quantity (int): quantity
dseq (str): detail seqno no
fee (int): fee
tax (int): trading tax
currency (str): (NTD, USD, HKD, EUR, CAD, BAS}
price (float): price
cost (int): cost of price
rep_margintrading_amt (int): repay amount of margin trading
rep_collateral (int): repay argin
shortselling_fee (int): fee of short selling
ex_dividend_amt: ex_dividend amount
interest (int): interest
trade_type (TradeType): {Common, DayTrade}
cond (StockOrderCond): {Cash, Netting, MarginTrading, ShortSelling}
```

```
date (str): trade date
code (str): contract id
quantity (int): quantity
dseq (str): detail seqno no
fee (int): fee
tax (int): trading tax
currency (str): {NTD, USD, HKD, EUR, CAD, BAS}
direction (Action): {Buy, Sell}
entry_price (int): entry price
cover_price (int): cover price
pnl (int): profit and loss
```

### **Profit Loss Summary**

The feature of list\_profit\_loss\_summary is used to query summary of profit loss for a period of time.

```
api.list_profit_loss_summary?
```

```
Signature:
api.list_profit_loss_summary(
account: shioaji.account.Account = None,
begin_date: str = '',
end_date: str = '',
timeout: int = 5000,
cb: Callable[ProfitLossSummaryTotal], NoneType] = None,
) -> ProfitLossSummaryTotal
Docstring:
query summary profit loss of a period time

Args:
account (:obj:Account):
choice the account from listing account (Default: stock account)
begin_date (str): the start date of query profit loss (Default: today)
end_date (str): the end date of query profit loss (Default: today)
```

Enter the time interval you want to query. begin\_date is the start time, and end\_date is the end time.

```
profitloss_summary = api.list_profit_loss_summary(api.stock_account,'2020-05-05','2020-05-30')
profitloss_summary
```

### To DataFrame

```
df = pd.DataFrame(pnl.__dict__ for pnl in profitloss_summary.profitloss_summary)
df
```



### **StockProfitLossSummary**

code (str): contract id
quantity (int): quantity
entry\_price (int): price of entry
cover\_price (int): price of cover
pnl (float): profit and loss
currency (str): currency
entry\_cost (int): cost of entry
cover\_cost (int): cost of cover
buy\_cost (int): cost of buy
sell\_cost (int): cost of buy
sell\_cost (int): cost of sell
pr\_ratio (float): profit rate
cond (StockOrderCond): {Cash, Netting, MarginTrading, ShortSelling}

### FutureProfitLossSummary

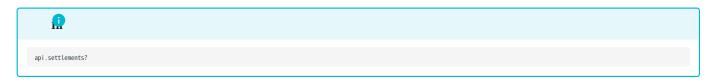
code (str): contract id quantity (int): quantity entry\_price (int): price of entry cover\_price (int): price of cover pnl (float): profit and loss currency (str): currency direction (Action): {Buy, Sell} tax (int): tax fee (int): fee

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### 4.7.5 Settlements

The feature of settlements is used to query settlements of stock account and you need to login first.

### **Settlements**



```
Signature:
api.settlements(
    account: shioaji.account.Account = None,
    timeout: int = 5000,
    cb: Callable[[List[shioaji.position.SettlementV1]], NoneType] = None,
) -> List[shioaji.position.SettlementV1]
Docstring: query stock account of settlements
```

```
settlements = api.settlements(api.stock_account)
settlements
```

```
[
    SettlementV1(date=datetime.date(2022, 10, 13), amount=0.0, T=0),
    SettlementV1(date=datetime.date(2022, 10, 14), amount=0.0, T=1),
    SettlementV1(date=datetime.date(2022, 10, 17), amount=0.0, T=2)
]
```

### To DataFrame

```
df = pd.DataFrame([s._dict_ for s in settlements]).set_index("T")
df
```

| <b>€</b> t |            |        |
|------------|------------|--------|
| T          | date       | amount |
| 0          | 2022-10-13 | 0      |
| 1          | 2022-10-14 | 0      |
| 2          | 2022-10-17 | 0      |
|            |            |        |

```
SettlementV1

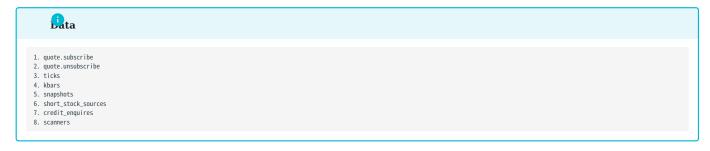
date (datetime.date): date of Tday amount (float): settlement amount T (int): Tday
```

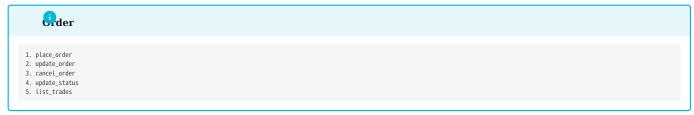
### 4.8 Simulation Mode

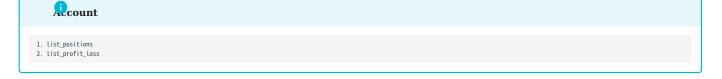
Users can first familiarize themselves with the API services in the simulation mode, which can avoid the loss of property caused by operational errors in the production environment.



### 4.8.1 Available APIs







### 4.9 Advanced Guide

### 4.9.1 Quote-Binding Mode

Shioaji provides quote-binding mode which you can store tick/bidask in queue, push them to redis, or submit a stop order inside quote callback function. We show examples to make you more understand how to use quote-binding mode.

### **Examples**

**BIND QUOTE TO MESSAGE QUEUE** 

```
from collections import defaultdict, deque
from shioaji import TickFOPv1, Exchange

# set context
msg.queue = defaultdict(deque)
api.set_context(msg.queue)

# In order to use context, set bind=True
@api.on_tick_fop_v1(bind=True)
def quote_callback(self, exchange:Exchange, tick:TickFOPv1):
    # append quote to message queue
    self[tick.code].append(tick)

# subscribe
api.quote.subscribe(
api.quote.subscribe(
api.quote.subscribe(
api.contracts.Futures.TXF['TXF202107'],
quote_type = sj.constant.QuoteType.Tick,
    version = sj.constant.QuoteType.Tick,
    version = sj.constant.QuoteVersion.v1
)
```

```
def quote_callback(self, exchange:Exchange, tick:TickFOPv1):
    # append tick to context
    self[tick.code].append(tick)

# In order to use context, set bind=True
    api.quote.set_on_tick_fop_v1_callback(quote_callback, bind=True)
```

### **PUSH QUOTE TO REDIS STREAM**

Before start, please install redis first. Below example shows how to push quote massages to redis stream.

```
import redis
import json
from shioaji import TickFOPv1, Exchange

# redis setting
r = redis.Redis(host='localhost', port=6379, db=0, decode_responses=True)

# set up context
api.set_context(r)

# In order to use context, set bind=True
@api.on_tick_fop_v1(bind=True)
def quote_callback(self, exchange:Exchange, tick:TickFOPv1):
    # push them to redis stream
channel = 'Q:' + tick.code # = 'Q:TXFG1' in this example
self.xadd(channel, {'tick':json.dumps(tick.to_dict(raw=True))})
```



```
# after subscribe and wait for a few seconds ...
# r.xread({'Q:TXFG1':'0-0'})
       ['Q:TXFG1',
{"code": "TXF61", "datetime": "2021-07-05T11:15:49.066000", "open": "17755", "underlying_price": "17904.03", "bid_side_total_vol": 49698, "ask_side_total_vol": 51490,
"avg_price": "17851.313232", "close": "17889", "high": "17918", "low": "17742", "amount": "268335", "total_amount": "1399310819", "volume": 15, "total_volume": 78387, "tick_type": 2, "chg_type":
2, "price_chg": "240", "pct_chg": "1.35985", "simtrade": 0}'
}
                      ('1625454941854-0',
 # parse redis stream # [json.loads(x[-1]['tick']) for x in r.xread({'Q:TXFG1':'0-0'})[0][-1]]
               'code': 'TXFG1'
               'datetime': '2021-07-05T11:15:49.066000',
'open': '17755',
'underlying_price': '17904.03',
               'bid_side_total_vol': 49698,
'ask_side_total_vol': 51490,
               ask_Side_Lotal_v0:: 51490,

'avg_price': '17851.312322',

'close': '17889',

'high': '17918',

'low': '17742',

'amount': '268335',
               'total_amount': '1399310819',
'volume': 15,
               'total_volume': 78387,
              'tick_type': 2,
'chg_type': 2,
'price_chg': '240',
'pct_chg': '1.35985',
'simtrade': 0
               'code': 'TXFG1'
               'datetime': '2021-07-05T11:15:50.815000',
'open': '17755',
'underlying_price': '17902.58',
              'underlying price': '17902.56'
bid_side_total_vol': 49702,
'ask_side_total_vol': 51478,
'avg_price': '17851.313258',
'close': '17888',
'ligh': '17718',
'low': '17742',
'amount': '35776',
               'total_amount': '1399346595',
'volume': 2,
              'volume': 2,
'total_volume': 78389,
'tick_type': 2,
'chg_type': 2,
'price_chg': '239',
'pct_chg': '1.354184',
'simtrade': 0
```

### STOP ORDER IMPLEMENTATION

A stop order is an order to buy or sell a security when its price moves past a particular point, ensuring a higher probability of achieving a predetermined entry or exit price, limiting the investor's loss, or locking in a profit. Once the price crosses the predefined entry/exit point, the stop order becomes a market order.

We provide an example of stop order below. Please use at your own risk.

```
Lample: stop order
import time
from typing import Union
class StopOrderExcecutor:
     def __init__(self, api: sj.Shioaji) -> None:
    self.api = api
           self. stop orders = {}
     def on quote(
            self, quote: Union[sj.BidAskFOPv1, sj.BidAskSTKv1, sj.TickFOPv1, sj.TickSTKv1]
     ) -> None:
           code = quote.code
if code in self._stop_orders:
                 for stop_order in self._stop_orders[code]:
    if stop_order['executed']:
                       if hasattr(quote, "ask_price"):
    price = 0.5 * float(
                                   quote.bid_price[0] + quote.ask_price[0]
                              ) # mid price
                             price = float(quote.close) # Tick
                        is execute = False
                        if stop_order["stop_price"] >= stop_order["ref_price"]:
   if price >= stop_order["stop_price"]:
                                   is_execute = True
                       elif stop_order["stop_price"] < stop_order["ref_price"]:
   if price <= stop_order["stop_price"]:</pre>
                                   is_execute = True
                       if is_execute:
    self.api.place_order(stop_order["contract"], stop_order["pending_order"])
                             stop_order['executed'] = True
stop_order['ts_executed'] = time.time()
                       print(f"execute stop order: {stop_order}")
else:
                             self. stop orders[code]
     def add_stop_order(
           contract: sj.contracts.Contract,
stop_price: float,
order: sj.order.Order,
      ) -> None:
code = contract.code
           code = contract.code
snap = self.api.snapshots([contract])[0]
# use mid price as current price to avoid illiquidity
ref_price = 0.5 * (snap.buy_price + snap.sell_price)
stop_order = {
    "code": contract.code,
    "stop_price": stop_price,
    "ref_price": ref_price,
    "contract": contract,
    "engding order": order
                  "pending_order": order,
"ts_create": time.time(),
"executed": False,
                   "ts_executed": 0.0
           if code not in self. stop orders:
           self._stop_orders[code] = []
self._stop_orders[code].append(stop_order)
           print(f"add stop order: {stop_order}")
     def get_stop_orders(self) -> dict:
    return self._stop_orders
     def cancel_stop_order_by_code(self, code: str) -> None:
           if code in self._stop_orders:
    _ = self._stop_orders.pop(code)
     def cancel_stop_order(self, stop_order: dict) -> None:
           code = stop_order["code"]
if code in self._stop_orders:
                 self._stop_orders[code].remove(stop_order)
if len(self._stop_orders[code]) == 0:
                        self._stop_orders.pop(code)
     def cancel all stop orders(self) -> None
            self._stop_orders.clear()
```

• We use mid price of snapshots as our reference price to differentiate the direction of stop order.

Basically, order will be pending at your computer. The order won't be submitted to exchange until close/mid price hit the stop price. Below example shows how to submit a stop-limit order.

```
# shioaji order
contract = api.Contracts.Futures.TXF['TXF202301']
order = api.Order(
    action='Buy',
    price=14800,
    quantity=1,
    price_type='LMT',
    order_type='R00',
    octype=sj.constant.FuturesOCType.Auto,
    account=api.futopt_account
)

# Stop Order Excecutor
soe = StopOrderExcecutor(api)
soe.add_stop_order(contract=contract, stop_price=14805, order=order)
```

• Stop-Market Order: price\_type = 'MKT'

Finally, we bind StopOrderExcecutor to quote callback function. Note that you have to subscribe quote, so that stop order will be executed.

```
from shioaji import TickFOPv1, Exchange

# set up context
api.set_context(soe)

# In order to use context, set bind=True
@api.on_tick_fop_v1(bind=True)
def quote_callback(self, exchange:Exchange, tick:TickFOPv1):
# pass tick object to Stop Order Excecutor
self.on_quote(tick)

# subscribe
api.quote.subscribe(
contract,
quote_type = sj.constant.QuoteType.Tick,
version = sj.constant.QuoteVersion.v1
)
```

### Cat: Once close/mid price hit stop price

```
execute stop order: {
    'code': 'TXFA3',
    'stop price': 14805,
    'ref_price': 14790,
    'contract': future(
        code="TXFA3',
        symbol="TXF202301',
        name="B@B@BO1',
        category="TXF',
        deliver_month="202301/30',
        underlying_kind="I",
        unt=1,
        unt=1,
        uni=1,
        uni=1,
        uni=1,
        uni=2,
        uni=2,
        uni=3,
        vere="Exercised order-"Exercised order-"Ex
```

### 4.9.2 Non-blocking Mode

Blocking is a pattern where a function must wait for something to complete. Every function is waiting, whether it is doing I/O or doing CPU tasks. For example, if the function tries to get data from the database, it needs to stop and wait for the return result, and then continue processing the next task after receiving the return result. In contrast, non-blocking mode does not wait for operations to complete. Non-blocking mode is useful if you are trying to send batch operation in a short period of time. We provide the following examples to give you a better understanding of the difference.

To switch blocking/non-blocking mode use parameter timeout. Set the API parameter timeout to 0 for non-blocking mode. The default value of timeout is 5000 (milliseconds), which means the function waits for up to 5 seconds.

### NON-BLOCKING PLACE ORDER

Set timeout = 0 in place\_order function.

```
contract = api.Contracts.Futures.TXF['TXF202301']
order = api.Order(
    action=sj.constant.Action.Sell,
    price=14000,
    quantity=1,
    price_type=sj.constant.FuturesPriceType.LMT,
    order_type=sj.constant.FuturesPriceType.ROD,
    octype=sj.constant.FuturesOCType.Auto,
    account=api.futopt_account
)
trade = api.place_order(contract, order, timeout=0)
trade
```

```
Sat
Trade(
     contract=Future
        code='TXFA3'
        symbol='TXF202301',
name='臺股期貨01',
         category='TXF'
         delivery_month='202301'
         delivery_date='2023/01/30',
         underlying_kind='I',
         unit=1.
         limit_up=<mark>16241.0</mark>,
         limit down=13289.0.
         reference=14765.0
         update date='2023/01/10'
    order=Order(
        action=<Action.Sell: 'Sell'>,
price=14000,
         account=FutureAccount(
             person_id='F123456789',
broker_id='F002000',
              account_id='1234567'
             signed=True,
              username='PAPIUSER'
         price_type=<StockPriceType.LMT: 'LMT'>,
         order_type=<OrderType.ROD: 'ROD
    status=OrderStatus(status=<Status.Inactive: 'Inactive'>)
```

The Trade object obtained in non-blocking mode will lack some information because the order is still in transit and has not been sent to the exchange. There are no id and seqno in the Order object, id, status\_code, order\_datetime and deals are missing in the OrderStatus object, and status is displayed as Inactive. In the non-blocking mode, there are two ways to obtain the above-mentioned information: `order event callback and non-blocking place order callback.

### Order event callback

### Non-blocking place order callback

```
from shioaji.order import Trade

def non_blocking_cb(trade:Trade):
    print('_my_callback__')
    print(trade)

trade = api.place_order(
    contract,
    order,
    timeout=0,
    cb=non_blocking_cb # only work in non-blocking mode
)
```

### &t: place order callback \_\_my\_callback\_\_ contract=Future( code='TXFA3' symbol='TXF202301', name='臺股期貨01', category='TXF', delivery\_month='202301', delivery\_date='2023/01/30', underlying\_kind='I', unit=1, limit\_up=16241.0, limit\_down=13289.0, reference=14765.0, update\_date='2023/01/10' order=Order( action=<Action.Sell: 'Sell'>, price=14000, quantity=1, id='40fd85d6' seqno='958433', ordno='kY01g', account=FutureAccount( person\_id='F123456789', broker\_id='F002000', account\_id='1234567', signed=True, username='PAPIUSER' price\_type=<StockPriceType.LMT: 'LMT'>, order\_type=<0rderType.ROD: 'ROD'> status=OrderStatus( id='40fd85d6', status=<Status.Submitted: 'Submitted'>, status\_code=' ',

### COMPARE BOTH MODES

In non-wait mode, executing <code>place\_order</code> takes about 0.01 seconds, which is 12 times faster than the execution time in blocking mode. Although it is more efficient to place order in the non-blocking mode, the order will not take effect until the exchange receives the order.

```
contract = api.Contracts.Futures.TXF['TXF202301']
order = api.Order(
    action='Sell',
    price=14000,
    quantity=1,
    price_type='LMT',
    order_type='ROD',
    octype=s].constant.FuturesOCType.Auto,
    account=api.futopt_account
)
```

```
start_time = time.time()
api.place_order(contract, order) # block and wait for the order response
print(time.time() - start_time)
# 0.136578369140625 <- may be different
```

```
start_time = time.time()
api.place_order(contract, order, timeout=0) # non-block, the order is in transmition (inactive).
print(time.time() - start_time)
# 0.011670351028442383 <- may be different
```

### Non-Blocking mode Supported Function

- place\_order
  update\_order
  cancel\_order
  update\_status
  list\_positions
  list\_position\_detail
  list\_profit\_loss\_detail
  list\_profit\_loss\_summary
  settlements
  margin
  ticks
  kbars

### 4.9.3 Touch Price Order

### **Touch Price Order**

Here is a simple example that how to build your price monitor and when price touches the condition will place the order.

```
from pydantic import BaseModel):
    contract: Contract
    order: Order
    order: Order
    order: Order
    touch_price: float

class TouchOrder:
    def __init__(self, api: sj.Shioaji, condition: TouchOrderCond
    ):
    self.flag = False
        self.api = api
    self.order = condition.order
    self.contract = condition.contract
    self.contract = condition.touch_price
    self.api, quote. subscribe(self.contract)
    self.api, quote. set_quote_callback(self.touch)

def touch(self, topic, quote):
    price = quote("Close")[0]
    if price = self.touch_price and not self.flag:
        self.flag = True
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
    self.api.quote.unsubscribe(self.contract)
```

Complete TouchPrice Order Extention can be found here.

### 4.9.4 Quote Manager Basic

the whole project code can be found in sj-trading, the whole example jupyter notebook can be found in quote\_manager\_usage.

this project is created by using uv, if you are not familiar with how to use uv to create a project and manage dependencies, it is recommended to learn from the environment setup chapter.

before start writing the quote manager, we will use the Polars package to process the quote data, so we need to add it to the project dependencies, at the same time, this tutorial will have an example of how to use Polars to quickly calculate technical indicators for multiple commodities, so we also need to add the polars talib package to the project dependencies.



if you are not familiar with Polars, you can refer to the Polars official documentation to learn how to use it.

polars\_talib is a Polars extension package that provides the complete functionality of the ta-lib library in the polars expression version, allowing us to easily calculate technical indicators using Polars. It is developed by the shioaji author, and detailed usage can be found in polars ta extension.

Polars is an efficient DataFrame package that is suitable for processing large amounts of data and can use multiple cores without any additional configuration. In this example, we can see how to use the Shioaji quote manager to obtain quote data, and use Polars for parallel computation, while converting the ticks of the commodity into K lines, and performing parallel multicommodity technical indicator calculations.

```
add quote.py

add quote.py file in src/sj_trading/, and add the following code

import shioaji as sj
from typing import List

class QuoteHanager:
    def __init__(self, api: sj.Shioaji):
    self.api = api
    self.api = quote.set_on_tick_stk_v1_callback(self.on_stk_v1_tick_handler)
    self.api = quote.set_on_tick_fop_v1_callback(self.on_fop_v1_tick_handler)
    self.api = quote.set_on_tick_fop_v1_callback(self.on_fop_v1_tick_handler)
    self.ticks_stk_v1: List[sj.TickSTWx1] = []
    self.ticks_fop_v1: List[sj.TickSTWx1] = []

    def on_stk_v1_tick_handler(self, _exchange: sj.Exchange, tick: sj.TickSTWx1):
    self.ticks_stk_v1.append(tick)

def on_fop_v1_tick_handler(self, _exchange: sj.Exchange, tick: sj.TickFOPv1):
    self.ticks_fop_v1.append(tick)
```

this part is relatively simple, let the handle func of receiving the quote data do as little as possible, we define a QuoteManager class, and register two callback functions in the initialization, respectively on\_stk\_v1\_tick\_handler and on\_fop\_v1\_tick\_handler, these two functions will be called when receiving the quote data, and the quote data will be stored in ticks\_stk\_v1 and ticks\_fop\_v1.

# def \_\_init\_\_(self, api: sj.Shioaji): # skip self.subscribed\_stk\_tick(self, codes: List[str], recover: bool = False): for code in codes: contract = self.api.Contracts.Stocks[code] if contract is not knone and code not in self.subscribed\_stk\_tick: self.api.quote.subscribe(contract, "tick") self.api.contracts.Stocks[code] def musbscribe\_stk\_tick(self, codes: List[str]): for code in codes: contract = self.api.Contracts.Stocks[code] if contract is not knone and code in self.subscribed\_stk\_tick: self.api.quote.subscribe(contract, "tick") self.subscribed\_stk\_tick(self, codes: List[str]): for code in codes: contract = self.api.Contracts.Stocks[code] if contract is not knone and code in self.subscribed\_stk\_tick: self.api.quote.unsubscribe(contract, "tick") self.subscribed\_stk\_tick.remove(code) def unsubscribe\_all\_stk\_tick(self): for code in self.subscribed\_stk\_tick: contract = self.api.Contracts.Stocks[code] if contract is not knone: self.api.quote.unsubscribe(contract, "tick") self.subscribed\_stk\_tick.clear()

in the above code, we have added the <code>subscribe\_stk\_tick</code> method, this method will add the commodity codes in the incoming commodity code list to the <code>subscribed\_stk\_tick</code>, and call the <code>subscribe</code> method of Shioaji to subscribe to the market, <code>subscribed\_stk\_tick</code> is a <code>Set</code>, used to store the commodity codes that have been subscribed to avoid duplicate subscriptions and facilitate subsequent unsubscribing all subscribed commodities.

in \_\_init\_\_ we define a df\_stk Polars DataFrame, used to store all subscribed stock tick data, get\_df\_stk method will convert the ticks\_stk\_v1 list to a Polars DataFrame, and return it, at this point, we have already got a DataFrame that can be used to calculate technical indicators.

df stk

## def get\_df\_stk\_kbar( self, unit: str = "lm", exprs: List[pl.Expr] = [] ) -> pl.DataFrame: df = self.get\_df\_stk() df = df.group\_by( pl.col("datetime").dt.truncate(unit), pl.col("code"), maintain\_order=Frue, ).agg( pl.col("price").first().alias("open"), pl.col("price").man().alias("nigh"), pl.col("price").min().alias("tow"), pl.col("price").ast().alias("stows"), pl.col("price").sum().alias("tow"), pl.col("price").sum().alias("tows"), pl.col("price").sum().alias("tows"), pl.col("price").sum().alias("tows"), return df

in <code>get\_df\_stk\_kbar</code> method, we will use <code>get\_df\_stk</code> method to get the Ticks DataFrame and then group the data by truncated <code>datetime</code> and <code>code</code>, and then aggregate the data in each group to get the K line data, finally, we will return the K line DataFrame. Here we remain the <code>exprs</code> parameter, allowing users to pass in additional expressions for more calculations.

In this part, we use 1m to represent 1 minute, if you want to get 5 minutes K line, you can change the unit to 5m, 1 hour K line can be changed to 1h, if you want more different units, you can refer to the truncate API documentation.

```
import polars as pl
import polars_talib as plta

quote_manager.get_df_stk_kbar("5m", [
    pl.col("close").ta.ema(5).over("code").fill_nan(None).alias("ema5"),
    plta.macd(pl.col("close"), 12, 26, 9).over("code").struct.field("macd").fill_nan(None),
])
```

in this part, we use polars\_ta to calculate technical indicators and add them to the K line data, here we calculate ema and macd two indicators, more indicators can refer to polars ta extension supported indicators list.

in this polars\_ta expression, we use <code>over("code")</code> to group the data by commodity code for independent calculation of each commodity, so even if all commodities are in the same <code>DataFrame</code>, the calculation results are independent of each other, and this over partition is automatically parallel computing, so even if there are a large number of commodities, the calculation can be very fast and then using <code>alias</code> to set the field name of the calculation result as <code>ema5</code>, in the <code>macd</code> indicator, the return is a struct with multiple fields, and this part gets the <code>macd</code> field.

because this part only passes in expressions and is very lightweight, you can pass in any expressions you need according to your needs, and you can also make your own indicators using polars expression, this part just provides an interface for calculation and a simple usage example.

### 

in subscribe\_stk\_tick method, we will check if the recover parameter is true, if it is, we will call fetch\_ticks method to get the historical ticks data, and then use filter method to filter out the ticks data that have been received, and use vstack method to add the historical ticks data to the df\_stk DataFrame.

In above we have completed a quote manager that can subscribe to market data, backfill missed ticks, and calculate technical indicators. Next, we will integrate all the code and use it in a jupyter lab environment.

The complete QuoteManager can be found in quote.py.

The complete example jupyter notebook can be found in quote manager usage.

### 5. Upgrading to 1.0

 $\label{thm:condition} \mbox{Version 1.0 is a major release. This document assist users migrating to version 1.0.}$ 

### 5.1 Shioaji

Remove argument backend



import shioaji as sj
sj.Shioaji?



### version>=1.0 version<1.0 Init signature: sj.Shioaji( simulation: bool = False, proxies: Dict[str, str] = {}, currency: str = 'NTD', Docstring: shioaji api Functions: login logout activate ca list\_accounts set default account set\_default\_account get\_account\_margin get\_account\_openposition get\_account\_settle\_profitloss get\_stock\_account\_funds get\_stock\_account\_unreal\_profitloss get\_stock\_account\_real\_profitloss place\_order update\_order update\_status list\_trades Objects: Quote Contracts 0rder Init docstring: initialize Shioaji to start trading simulation (bool): - False: to trading on real market (just use your Sinopac account to start trading) - rates: to training on reat market (just use your shippac account to start training) - True: become simulation account(need to contract as to open simulation account) proxies (dict): specific the proxies of your https ex: {'https': 'your-proxy-url'} currency (str): {NTX, USX, NTD, USD, HKD, EUR, JPY, GBP} set the default currency for display Init signature: sj.Shioaji( backend: str = 'http', simulation: bool = False, proxies: Dict[str, str] = {}, currency: str = 'NTD', Docstring: shioaji api Functions: login activate\_ca list\_accounts set\_default\_account get\_account\_margin get\_account\_openposition get\_account\_settle\_profitloss get\_stock\_account\_funds get\_stock\_account\_unreal\_profitloss get\_stock\_account\_real\_profitloss place\_order update\_order update\_status list\_trades Objects: Quote Contracts 0rder Init docstring: initialize Shioaji to start trading backend (str): {http, socket} use http or socket as backend currently only support http, async socket backend coming soon. simulation (bool): simulation (bool): False: to trading on real market (just use your Sinopac account to start trading) True: become simulation account(need to contract as to open simulation account) proxies (dict): specific the proxies of your https ex: {https: 'your-proxy-urt'} currency (str): {NTX, USX, NTD, USD, HKD, EUR, JPY, GBP} set the default currency for display

### 5.2 Login

Please update your login parameters from person\_id and passwd to api\_key and secret\_key in order to use version 1.0. You can apply for an api\_key on the Token page.

```
version>=1.0 version<1.0

import shioaji as sj
api = sj.Shioaji()
api.Login(
    api.key="YOUR_API_KEY",
    secret_key="YOUR_SECRET_KEY"
)

import shioaji as sj
api = sj.Shioaji()
api.Login(
    person_id="YOUR_PERSON_ID",
    passwd="YOUR_PASSWORD",
)</pre>
```

```
[
FutureAccount(person_id='', broker_id='', account_id='', signed=True, username=''),
StockAccount(person_id='', broker_id='', account_id='', signed=True, username='')
]
```

### 5.3 Stock Order

Rename TFTStockOrder to StockOrder

```
SockOrder
     verion>=1.0
                                                          verion<1.0
  >> sj.order.StockOrder?
Init signature:
sj.order.StockOrder(
          action: shioaji.constant.Action,
          price: Union[pydantic.types.StrictInt, float],
quantity: shioaji.order.ConstrainedIntValue,
          id: str = '',
seqno: str = '',
ordno: str = '',
          account: shioaji.account.Account = None,
custom_field: shioaji.order.ConstrainedStrValue = '',
          ca. St. - ,
price_type: shioaji.constant.StockPriceType,
order_type: shioaji.constant.OrderType,
order_lot: shioaji.constant.StockOrderLot = <StockOrderLot.Common: 'Common'>,
          order_cond: shioaji.constant.StockOrderCond = <StockOrderCond.Cash: 'Cash'>, daytrade_short: bool = False,
   >> sj.order.TFTStockOrder?
Init signature:
sj.order.TFTStockOrder(
          action: shioaji.constant.Action,
          price: Union[pydantic.types.StrictInt, float], quantity: shioaji.order.ConstrainedIntValue, id: str = '', ordno: str = '', ordno: str = '', account: shioaji.account.Account = None, cuttom fiold: shioaji.order.ConstrainedStrivalue.
          custom_field: shioaji.order.ConstrainedStrValue = '',
ca: str = '',
          price_type: shioaji.constant.TFTStockPriceType,
order_type: shioaji.constant.TFTOrderType,
         order_lot: shioaji.constant.TFTStockOrderLot = <TFTStockOrderLot.Common: 'Common'>,
    order_cond: shioaji.constant.StockOrderCond = <StockOrderCond.Cash: 'Cash'>,
    first_sell: shioaji.constant.StockFirstSell = <StockFirstSell.No: 'false'>,
```

### 5.3.1 Order

### Rename

- TFTStockPriceType to StockPriceType
- TFTOrderType to OrderType
- TFTStockOrderLot to StockOrderLot
- first\_sell to daytrade\_short, and type changed to Bool.

```
version>=1.0  version<1.0

order = api.Order(
    price=12,
    quantity=1,
    action=si.constant.Action.SelL,
    price_type=sj.constant.StockPriceType_LNT,
    order_type=si.constant.StockOrderLot.Comon,
    daytrade_short=True,
    custom_field="test",
    account=api.stock_account
)

order = api.Order(
    price=12,
    quantity=1,
    action=sj.constant.Action.SelL,
    price_type=sj.constant.TFTStockOrderLot.Comon,
    order_type=sj.constant.TFTStockOrderLot.Comon,
    first_selL=sj.constant.TFTStockOrderLot.Comon,
    first_selL=sj.constant.TFTStockOrderLot.Comon,
    first_selL=sj.constant.StockFiretStelLYes,
    custom_field="test",
    account=api.stock_account
)</pre>
```

### 5.3.2 Order Callback

Rename TFTOrder to StockOrder

```
der Callback
           version>=1.0
                                                                                                                        version<1.0
OrderState.StockOrder {
                       'operation': {
    'op_type': 'New',
    'op_code': '00',
    'op_msg': ''
                'op_code': 'New',
'op_code': '00',
'op_msg': ''
},
'order': {
    'id': 'c21b876d',
    'seqno': '429832',
    'ordno': 'W2892',
    'action': 'Buy',
    'price': 12.0,
    'quantity': 10,
    'order_cond': 'Cash',
    'order_tot': 'Common',
    'custom_field': 'test',
    'order_type': 'ROD',
    'price_type': 'LMT'

'atus': {
    'id': '

},
'status': {
   'id': 'c2lb876d',
   'exchange_ts': 1583828972,
   'modified_price': 0,
   'cancel_quantity': 0,
   'web_id': '137'
}

                    },
'contract': {
'contract': {
                                  ntract': {
  'security_type': 'STK',
  'exchange': 'TSE',
  'code': '2890',
  'symbol': '',
  'name': '',
  'currency': 'TWD'
OrderState.TFTOrder {
                     'operation': {
    'op_type': 'New',
    'op_code': '00',
    'op_msg': ''
             },
'order': {
  'id': 'c21b876d',
  'seqno': '429832',
  'ordno': 'W2892',
  'artion': 'Buy',
                                 'ordno': 'M2892',
'action': 'Buy',
'price': 12.0,
'quantity': 10,
'order_cond': 'Cash',
'order_lot': 'Common',
'custom_field': 'test',
'order_type': 'R00',
'price_type': 'LMT'

},
'status': {
   'id': 'c21b876d',
   'exchange ts': 1583828972,
   'modified_price': 0,
   'cancel_quantity': 0,
   'web_id': '137'
}

                                  rract: {
    'security_type': 'STK',
    'exchange': 'TSE',
    'code': '2890',
    'symbol': '',
    'name': '',
    'currency': 'TWD'
```

### 5.3.3 Deal Callback

Rename TFTDeal to StockDeal

### 5.4 Futures Order

```
RturesOrder
   verion>=1.0
                                           verion<1.0
 >> sj.order.FuturesOrder?
  Init signature:
 sj.order.FuturesOrder(
       action: shioaji.constant.Action,
price: Union[pydantic.types.StrictInt, float],
       quantity: shioaji.order.ConstrainedIntValue, id: str = '', seqno: str = '',
       ordno: str = ''
       account: shioaii.account.Account = None
       custom_field: shioaji.order.ConstrainedStrValue = '',
       price_type: shioaji.constant.FuturesPriceType,
 order_type: shioaji.constant.OrderType,
octype: shioaji.constant.FuturesOCType = <FuturesOCType.Auto: 'Auto'>,
) -> None
 >> sj.order.FuturesOrder?
  Init signature:
sj.order.FuturesOrder(
        action: shioaji.constant.Action,
       price: Union[pydantic.types.StrictInt, float], quantity: shioaji.order.ConstrainedIntValue, id: str = ''.
        id: str =
       seqno: str = '',
ordno: str = '',
       account: shioaji.account.Account = None,
custom_field: shioaji.order.ConstrainedStrValue = '',
       ca. St. - , price_type: shioaji.constant.FuturesPriceType, order_type: shioaji.constant.FuturesOrderType, octype: shioaji.constant.FuturesOCType = <FuturesOCType.Auto: 'Auto'>,
```

### 5.4.1 Order

Rename FuturesOrderType to OrderType

```
verion>=1.0  verion<1.0

order = api.Order(
  action=sj.constant.Action.Buy,
  price=100,
  quantity=1,
  price_type=sj.constant.FuturesPriceType.LMT,
  order_type=sj.constant.FuturesOrderType.ROD,
  octype=sj.constant.FuturesOrderType.Auto,
  account=api.futopt_account
)

order = api.Order(
  action=sj.constant.Action.Buy,
  price=100,
  quantity=1,
  price_type=sj.constant.FuturesOrderType.ROD,
  octype=sj.constant.FuturesOrderType.ROD,
  octype=sj.constant.FuturesOrderType.ROD,
  account=api.futopt_account
)</pre>
```

### 5.4.2 Order Callback

Rename FOrder to FuturesOrder

```
der Event
                version>=1.0
                                                                                                                                               version<1.0
  OrderState.FuturesOrder {
                           'operation': {
    'op_type': 'New',
    'op_code': '00',
    'op_msg': ''
                        'op_msg': ''
},
'order': {
    'id': '02c347f7',
    'seqno': '956201',
    'ordno': 'kY00H',
    'action': 'Sell',
    'price': 17760.0,
    'quantity': 1,
    'order_cond': None,
    'order_type': 'ND',
    'price_type': 'LMT',
    'market_type': 'Night',
    'oc_type': 'New',
    'subaccount': ''
atus': {
                    },
'status': {
    'id': '02c347f7',
    'exchange_ts': 1625729890,
    'modified_price': 0.0,
    'cancel_quantity': 0,
    "web_id": "P"
                },
'contract': {
   'security_type': 'FUT',
   'code': 'TXF',
   'exchange': 'TIM',
   'delivery_month': '202107',
   'strike_price': 0.0,
   'option_right': 'Future'
OrderState.FOrder {
    'operation': {
        'op_type': 'New',
        'op_code': '00',
        'op_msg': ''
                      'op_code': '00',
'op_msg': ''
},
'order': {
    'id': '02c347f7',
    'segno': '956201',
    'ordno': 'kY00H',
    'action': 'SetL',
    'price': 17760.0,
    'quantity': 1,
    'order_cond': None,
    'order_type': 'R00',
    'price_type': 'UHT',
    'market_type': 'Night',
    'oc_type': 'New',
    'subaccount': ''

atus': {
                },
'status': {
   'id': '02c347f7',
   'exchange_ts': 1625729890,
   'modified_price': 0.0,
   'cancel_quantity': 0,
   "web_id": "P"
                                            rract: {
'security_type': 'FUT',
'code': 'TXF',
'exchange': 'TIM',
'delivery_month': '202107',
'strike_price': 0.0,
'option_right': 'Future'
```

### 5.4.3 Deal Callback

Rename FDeal to FuturesDeal

### 5.5 Market Data



version >= 1.1 will no longer provide QuoteVersion.v0, please change to QuoteVersion.v1.

### 5.5.1 Callback

Tick

### QuoteVersion.v1 QuoteVersion.v0 from shioaji import TickSTKv1, Exchange @api.on.tick.stk.v1() def quote\_callback(exchange: Exchange, tick:TickSTKv1): print(f"Exchange: {exchange}, Tick: {tick}") @api.quote.on\_quote def quote\_callback(topic: str, quote: dict): print(f"Topic: {topic}, Quote: {quote}")

### : traditional way

### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import TickSTKv1, Exchange

def quote_callback(exchange: Exchange, tick:TickSTKv1):
    print(f"Exchange: {exchange}, Tick: {tick}")

api.quote.set_on_tick_stk_v1_callback(quote_callback)

def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")

api.quote.set_quote_callback(quote_callback)
```



### QuoteVersion.v1 QuoteVersion.v0

Exchange: Exchange.TSE, Tick: Tick(code='2330', datetime=datetime.datetime(2021, 7, 2, 13, 16, 35, 92970), open=Decimal('590'), avg\_price=Decimal('590.5'), close=Decimal('590.5'), close=Decimal('590

Topic: MKT/\*/TSE/2330, Quote: {'AmountSum': [4739351000.0], 'Close': [596.0], 'Date': '2021/03/30', 'TickType': [2], 'Time': '10:01:33.349431', 'VolSum': [7932], 'Volume': [1]}

### **BidAsk**

### pythonic way by using decorator

### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import BidAskSTKv1, Exchange

@api.on_bidask_stk_v1()
def quote_callback(exchange: Exchange, bidask:BidAskSTKv1):
    print(f"Exchange: {exchange}, BidAsk: {bidask}")

@api.quote.on_quote
def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")
```



### QuoteVersion.v1 QuoteVersion.v0

```
from shioaji import BidAskSTKv1, Exchange

def quote_callback(exchange: Exchange, bidask:BidAskSTKv1):
    print(f"Exchange: {exchange}, BidAsk: {bidask}")

api.quote.set_on_bidask_stk_v1_callback(quote_callback)

def quote_callback(topic: str, quote: dict):
    print(f"Topic: {topic}, Quote: {quote}")

api.quote.set_quote_callback(quote_callback)
```



### QuoteVersion.v1 QuoteVersion.v0

Exchange: Exchange.TSE, BidAsk: BidAsk(code='2330', datetime=datetime.datetime(2021, 7, 2, 13, 17, 29, 726428), bid\_price=[Decimal('589'), Decimal('589'), Decimal('588'), Decimal('589'), Decimal('589'), Decimal('589'), Decimal('589'), Decimal('590'), Dec

Topic: QUT/idcdmzpcr01/TSE/2330, Quote: {'AskPrice': [590.0, 591.0, 592.0, 593.0, 594.0], 'AskVolume': [303, 232, 183, 242, 131], 'BidPrice': [589.0, 588.0, 587.0, 586.0, 585.0], 'BidVolume': [224, 762, 1003, 809, 1274], 'Date': '2021/07/02', 'Time': '13:17:26.391840'}

### 5.6 Future Account Info.

### Remove functions

- 1. get\_account\_margin
- get\_account\_openposition
   get\_account\_settle\_profitloss

### Instead, you should use

```
    margin
    list_positions( api.futopt_account )
    list_profit_loss( api.futopt_account )
    list_profit_loss_detail( api.futopt_account )
    list_profit_loss_summary( api.futopt_account )
```

For more information, please refer to Account Data section.

Finally, give us support and encouragement on GITHUB

github

### 6. QA

### 6.0.1 下單

```
order = api.Order(
    action=sj.constant.Action.Buy,
    price=0, # MKT, MKP will not use price parameter
    quantity=1,
    price=type='MKP', # change to MKT or MKP
    order_type='IOC', # MKT, MKP only accept IOC order
    octype=sj.constant.FuturesOCType.Auto,
    account=api.futopt_account
)
```

### 品向掛漲(跌)停限價ROD單

First, we need to know the limit up(limit down) price of the security. Just take a look at the api.Contracts, you will find the information you want.



api.Contracts.Stocks.TSE['TSE2330']

```
Stock(
    exchange=<Exchange.TSE: 'TSE'>,
    code='2330',
    symbol='TSE2330',
    name='台稿電',
    category='24',
    unit=1000,
    limit_up=653.0,
    limit_down=535.0,
    reference=594.0,
    update_date='2021/08/27',
    marg in_trading_balance=6565,
    short_selling_balance=365,
    day_trade=<DayTrade.Yes: 'Yes'>
)
```

Example place LMT and ROD order at limit up price.

```
contract = api.Contracts.Stocks.TSE['TSE2330']
price = contract.Limit_up
order = api.Order(
    action=sj.constant.Action.Buy,
    price=price,
    quantity=1,
    price_type='IM'',
    order_type='R00',
    order_type='R00',
    order_lot=sj.constant.StockOrderLot.Common,
    account=api.stock_account
)
```

### 6.0.2 行情

### **為**什麼行情只能收幾行就斷掉了

If your code something like this, and possibly run code on cmd/terminal with python stream.py. Then you definitely won't get any additional ticks, since the python program has already terminated.

### version>=1.0 version<1.0

```
import shioaji as sj
api = sj.Shioaji(simulation=True)
api.login('YOUR_API_KEY', 'YOUR_SECRET_KEY')
api.quote.subscribe(
    api.Contracts.Stocks["2330"],
    quote_type = sj.constant.QuoteType.Tick
# stream.py
import shioaji as sj
 api = sj.Shioaji(simulation=True)
 api.login('YOUR_PERSON_ID', '2222')
api.quote.subscribe(
        api.Contracts.Stocks["2330"],
quote_type = sj.constant.QuoteType.Tick
```

If you wish your python program to survive, please modify you python script as below.

### version>=1.0 version<1.0

```
# stream.py
import shioaji as sj
from threading import Event
api = sj.Shioaji(simulation=True)
api.login('YOUR_API_KEY', 'YOUR_SECRET_KEY')
api.quote.subscribe(
    api.Contracts.Stocks["2330"],
quote_type = sj.constant.QuoteType.Tick
Event().wait()
from threading import Event
api = sj.Shioaji(simulation=True)
api.login('YOUR_PERSON_ID', '2222')
api.quote.subscribe(
    api.Contracts.Stocks["2330"]
    quote\_type = sj.constant.QuoteType.Tick
Event().wait()
```

### 6.0.3 其他

### 品現 Account not acceptable,可能原因如下

- 未完成[簽署](https://sinotrade.github.io/zh\_TW/tutor/prepare/terms/#\_1)及[API測試](https://sinotrade.github.io/zh\_TW/tutor/prepare/terms/#api)。 [`update\_status`](.../tutor/order/UpdateStatus)預設查詢為名下所有帳號,若想使用預設查詢方式,請確認所有帳號皆有完成簽署及測試。

### 点可更改shioaji.log

Please add environment variable before import shioaji. (version >= 0.3.3.dev0)

linux or Mac OS:

export SJ\_LOG\_PATH=/path/to/shioaji.log

windows:

set SJ\_LOG\_PATH=C:\path\to\shioaji.log

### 如何更改contracts下載路徑

Please add environment variable before import shioaji. (version >= 0.3.4.dev2)

linux or Mac OS:

export SJ\_CONTRACTS\_PATH=MY\_PATH

windows:

set SJ\_CONTRACTS\_PATH=MY\_PATH

python:

os.environ["SJ\_CONTRACTS\_PATH"]=MY\_PATH



### 線上解鎖

\*\* Note that you only have 2 chances to unlock your account online in a day. \*\*

\*\* We've migrate QA site to Shioaji Forum \*\*

### 7. Release Note

### 7.1 version: 1.2.5 (2024-10-01)

• feat: refactor expire time of CA

commit\_id: 6621685a

release at: 2024-10-01 02:25:01.723

### 7.2 version: 1.2.4 (2024-08-28)

• feat: support py3.12

commit\_id: a287f56c

release\_at: 2024-08-28 16:00:00.000

### 7.3 version: 1.2.3 (2024-03-06)

- feat: change default site to bc
- feat: pysolace upgrade 0.9.40(solclient 7.28.0.4)
- feat: support apple silicon chip
- commit\_id: 8096bbac

\$\frac{1}{2}\$ release at: 2024-03-06 16:00:00.000

### 7.4 version: 1.2.2 (2024-01-09)

• fix: remove column of profitloss in future

commit\_id: ca973a81

// release\_at: 2024-01-09 02:27:31.383

### 7.5 version: 1.2.1 (2023-12-22)

• fix: windows inject dll issue

commit\_id: 2a413848

release\_at: 2023-12-22 01:19:17.043

### 7.6 version: 1.2.0 (2023-12-20)

- feat: vpn
- feat: rust version ca

 $\bullet$  refactor: test report flow

commit\_id: 856f39ea

\$ release at: 2023-12-20 16:00:00.000

### 7.7 version: 1.1.13 (2023-11-01)

feat: impl ca.get sign on Darwin

commit\_id: 729f058e

/
release\_at: 2023-11-01 05:36:29.553

### 7.8 version: 1.1.12 (2023-08-22)

• feat: usage add limit and available byte info

commit\_id: cf5e4628

release\_at: 2023-08-22 16:00:00.000

### 7.9 version: 1.1.11 (2023-08-04)

- fix: custom field in validator for only support number and alphabet
- fix: pydantic v2 trade issue
- $\bullet$  fix: pydantic v2 contracts cache issue
- commit\_id: cc1da47e

release\_at: 2023-08-04 08:00:37.000

### 7.10 version: 1.1.10 (2023-07-23)

- feat: profit loss detail support unit
- commit\_id: a62d1f6a

  release\_at: 2023-07-23 16:00:00.000

### 7.11 version: 1.1.9 (2023-07-20)

### yanked

commit\_id: f9f03cff

7 release\_at: 2023-07-20 07:43:46.000

### 7.12 version: 1.1.8 (2023-07-18)

- feat: query usage
- feat: profit\_loss support unit
- feat: support pydantic v2
- commit\_id: 3dc8568e

release\_at: 2023-07-18 09:08:42.000

### 7.13 version: 1.1.7 (2023-07-18)

### yanked

commit\_id: fb490a9a

f
release\_at: 2023-07-18 07:02:20.000

### 7.14 version: 1.1.6 (2023-06-19)

- feat: solace reconnect with sub 2500 user
- commit\_id: eeaeeb5f

  /-
  release at: 2023-06-19 16:00:00.000

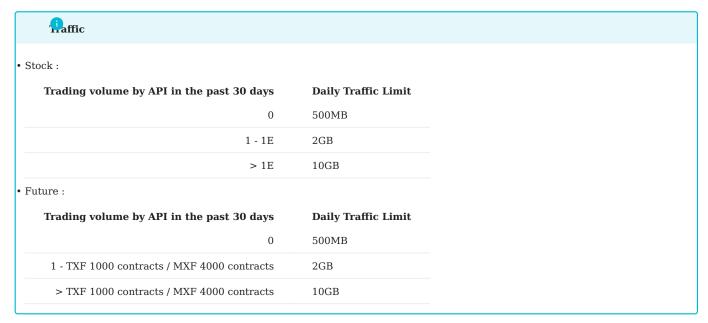
### 7.15 version: 1.1.5 (2023-06-07)

- fix: simulation sign check
- fix: handle pickle load error
- commit\_id: 1def691c

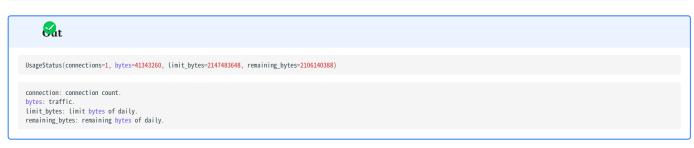
release\_at: 2023-06-07 16:00:00.000

### 8. Use Restrictions

In order to avoid affecting other users' connections, please follow the following usage rules.







### Sunts

• Data :

credit\_enquire, short\_stock\_sources, snapshots, ticks, kbars

- The total amount of inquiries above is limited to 50 times within 5 seconds.
- During trading hours, it is prohibited to query ticks more than 10 times.
- During trading hours, it is prohibited to query kbars more than 270 times.
- Portfolio:

list\_profit\_loss\_detail, account\_balance, list\_settlements, list\_profit\_loss, list\_positions, margin

The total amount of inquiries above is limited to 25 times within 5 seconds.

• Order :

place\_order , update\_status , update\_qty , update\_price , cancel\_order

The total amount of inquiries above is limited to 250 times within 10 seconds.

• Subscribe :

Number of api.subscribe() is 200.

• Connect:

The same SinoPac Securities person\_id can only use up to 5 connections.

note. api.login() create a connection.

• Login :

Up to 1000 times per day.



- If the traffic exceeds the limit, query requests for market data such as ticks, snapshots, and kbars will return empty values, while other functionalities remain unaffected.
- If the usage exceeds the limit, the service will be suspended for one minute.
- If the limit is exceeded multiple times in a row on the same day, the company will suspend the right to use the IP and ID.
- If the ID is suspended, please contact Shioaji management staff