Trade Server通信协议

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**更新日志：**

|  |  |  |
| --- | --- | --- |
| **更新日期** | **更新内容** | **作者** |
| **2016.11.08** | **完成协议通信内容** | **原鹏飞** |
| **2016.11.25** | **添加查询下单算法** | **原鹏飞** |

**规约：**

MsgRef：int类型

由0递增

MsgSendFlag: int类型

0：客户端主动发送

1：服务端主动发送

MsgType：int类型

1：TraderInfo（MsgSendFlag=0，客户端向服务端发送trader登录验证）

2：UserInfo（MsgSendFlag=1，客户端初始化期货账户实例）

3：StrategyInit（MsgSendFlag=1，客户端初始化策略实例）

4：MarketApi（MsgSendFlag=1，客户端初始化行情实例）

5：StrategyEditWithoutPosition（MsgSendFlag=0，修改策略参数，不包括持仓信息）

6：StrategyNew（MsgSendFlag=0，新建策略）

7：StrategyDelete（MsgSendFlag=0，删除策略）

8：TraderOnoff（交易员开关，1开、0关、-1只平）

9：UserOnoff（期货账户开关，1开、0关、-1只平）

10：StrategyYesterdayPosition（策略昨仓）

11：OrderAlgorithmInfo（下单算法）

12：StrategyEditWithPosition（MsgSendFlag=0，修改策略参数，包括持仓信息）

99：未知错误

MsgResult：int类型

0：成功

1：失败

MsgErrorReason：str类型

错误原因

Info：array类型

消息主体

ClientID：str类型

期货账户ID

MsgSrc：消息源

0：客户端

1：服务端

1. **通信功能**
   1. **交易员登陆**

**功能描述： 客户端发交易员信息，服务端确认交易员信息是否正确**

**数据演示：**

|  |
| --- |
| 交易员登陆:  请求:{"MsgRef":6,"MsgSendFlag":0,"MsgType":1,"TraderID":"1601","Password":"123456","MsgSrc":0}  成功:{"MsgRef":1,"MsgSendFlag":1,"MsgType":1,"TraderName":"yuanpengfei","TraderID":"1601","MsgResult":0,"MsgErrorReason":"","MsgSrc":0}  失败:{"MsgRef":1,"MsgSendFlag":1,"MsgType":1,"TraderName":"","TraderID":"1601","MsgResult":1,"MsgErrorReason":"用户名或者密码错误!","MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 1 |
| TraderID | 交易员ID | string | “zhangsan” |
| Password | 交易员密码 | string | “123456” |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 1 |
| TraderName | 交易员名字 | string | “zhangsan” |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| MsgSrc | 消息源 | int | 0 |

* 1. **查询期货账户**

**功能描述： 客户端发送查询期货账户，服务端返回期货账户信息**

|  |
| --- |
| 查询期货账户:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":2,"TraderID":"1601","MsgSrc":0}  成功有数据:{"MsgRef":47,"MsgSendFlag":1,"MsgType":2,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[{"brokerid":"9999","traderid":"1601","password":"669822","userid":"058176","frontaddress":"tcp://180.168.146.187:10000"},{"brokerid":"9999","traderid":"1601","password":"123456","userid":"063802","frontaddress":"tcp://180.168.146.187:10000"}],"MsgSrc":0}  成功无数据:{"MsgRef":48,"MsgSendFlag":1,"MsgType":2,"TraderID":"161","MsgResult":0,"MsgErrorReason":"","Info":[],"MsgSrc":0} |

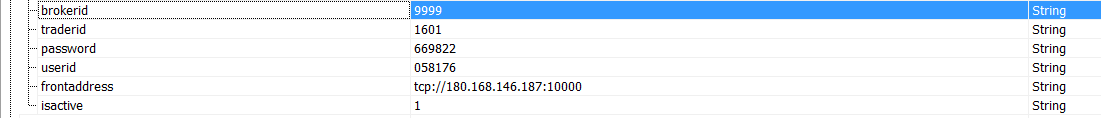
**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 2 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 2 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | “info”:[{},{}] |
| MsgSrc | 消息源 | int | 0 |

备注：期货账户字段：



**1.3 行情配置查询**

**功能描述：客户端从服务度查询行情前置地址，服务度返回行情前置地址**。

|  |
| --- |
| 查询行情配置:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":4,"TraderID":"1601","MsgSrc":0}  成功有数据:{"MsgRef":0,"MsgSendFlag":1,"MsgType":4,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[{"brokerid":"1","traderid":"tcp://180.168.146.187:10011","password":"9999","userid":"058176","frontaddress":"123456"}],"MsgSrc":0}  成功无数据:{"MsgRef":1,"MsgSendFlag":1,"MsgType":4,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 4 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 4 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | {[],[],[]…} |
| MsgSrc | 消息源 | int | 0 |

**1.4 查询策略信息**

**功能描述：客户端查询策略信息，服务度返回策略信息**。

|  |
| --- |
| 查询策略:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":3,"TraderID":"1601", "UserID":"","StrategyID":"","MsgSrc":0}  成功有数据:{"MsgRef":2,"MsgSendFlag":1,"MsgType":3,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"is\_active":true,"position\_b\_sell\_yesterday":0,"strategy\_id":"03","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-9000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":400,"sell\_close":9000.0,"buy\_open":-9000.0,"only\_close":false,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"058176","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0}],"StrategyID":"","MsgSrc":0}  成功无数据:{"MsgRef":3,"MsgSendFlag":1,"MsgType":3,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[],"StrategyID":"","MsgSrc":0} |

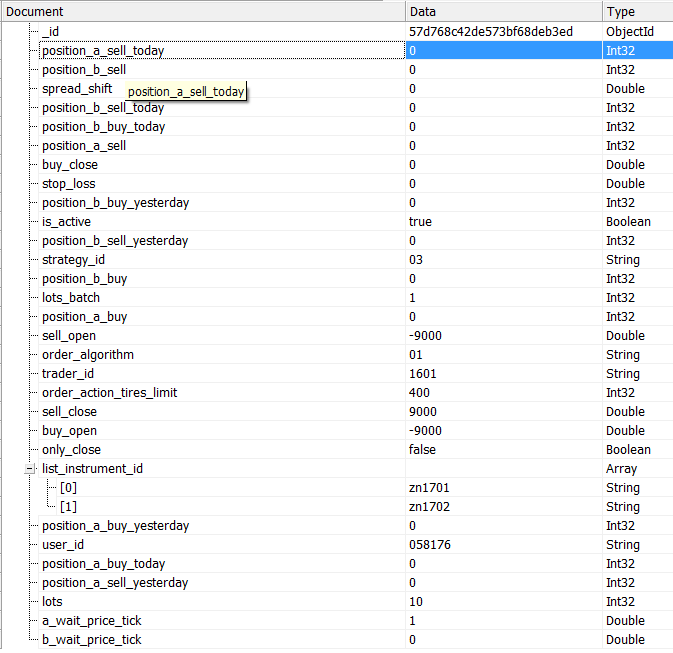
**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 3 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 (如果为空返回全部策略) | string | “8600123” |
| StrategyID | 策略ID（键值不能为空，但无作用） | string | “01” |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 3 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | {[],[],[]…} |
| MsgSrc | 消息源 | int | 0 |

备注：Info策略字段：



**1.5 修改策略信息(不包含持仓信息修改)**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

**注意：所发送持仓信息数据 *不会* 被更新至服务器端数据库，全部填0即可，谨慎操作！**

|  |
| --- |
| 策略修改:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":5,"TraderID":"1601","UserID":"058176","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"is\_active":true,"position\_b\_sell\_yesterday":0,"strategy\_id":"03","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-7000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":400,"sell\_close":7000.0,"buy\_open":-7000.0,"only\_close":false,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"058176","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0}  响应:{"MsgRef":0,"MsgSendFlag":1,"MsgType":5,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"position\_b\_sell\_yesterday":0,"strategy\_id":"03","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-7000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":400,"sell\_close":7000.0,"buy\_open":-7000.0,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"058176","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 | string | “8600123” |
| Info | 消息内容 | array | {[],[],[]…} |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | [{},{}] |
| MsgSrc | 消息源 | int | 0 |

**1.6 策略新建**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

|  |
| --- |
| 策略新建:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":6,"TraderID":"1603","UserID":"8888","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"is\_active":true,"position\_b\_sell\_yesterday":0,"strategy\_id":"01","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-1000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":100,"sell\_close":1000.0,"buy\_open":-1000.0,"only\_close":false,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"8888","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0}  响应:{"MsgRef":1,"MsgSendFlag":1,"MsgType":5,"TraderID":"1603","MsgResult":0,"MsgErrorReason":"","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"position\_b\_sell\_yesterday":0,"strategy\_id":"01","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-1000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":100,"sell\_close":1000.0,"buy\_open":-1000.0,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"8888","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 | string | “8600123” |
| Info | 消息内容 | array | {[],[],[]…} |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | [{},{}] |
| MsgSrc | 消息源 | int | 0 |

**1.7 策略删除**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

|  |
| --- |
| 策略删除:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":7,"TraderID":"1602","UserID":"123456","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"is\_active":true,"position\_b\_sell\_yesterday":0,"strategy\_id":"01","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-1000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":100,"sell\_close":1000.0,"buy\_open":-1000.0,"only\_close":false,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"123456","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0}  响应:{"MsgRef":0,"MsgSendFlag":1,"MsgType":5,"TraderID":"1602","MsgResult":0,"MsgErrorReason":"","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"position\_b\_sell\_yesterday":0,"strategy\_id":"01","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-1000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":100,"sell\_close":1000.0,"buy\_open":-1000.0,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"123456","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":1,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 | string | “8600123” |
| Info | 消息内容 | array | {[],[],[]…} |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | [{},{}] |
| MsgSrc | 消息源 | int | 0 |

**1.8 策略昨仓**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

|  |
| --- |
| 策略昨仓:  请求:{"MsgRef":1,"MsgSendFlag":0,"MsgType":10,"TraderID":"1601","UserID":"058176","MsgSrc":0}  成功有数据:{"MsgRef":2,"MsgSendFlag":1,"MsgType":10,"TraderID":"1601","UserID":"058176","StrategyID":"03","MsgResult":0,"MsgErrorReason":"","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"position\_b\_sell\_yesterday":0,"strategy\_id":"03","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-7000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":400,"sell\_close":7000.0,"buy\_open":-7000.0,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"058176","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":1,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0}  成功无数据:{"MsgRef":3,"MsgSendFlag":1,"MsgType":10,"TraderID":"1601","UserID":"058176","StrategyID":"11","MsgResult":1,"MsgErrorReason":"未找到该策略昨仓信息","Info":[],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 | string | “8600123” |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户ID | string | “058176” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | [{},{}…] |
| MsgSrc | 消息源 | int | 0 |

**1.9 交易员开关设置**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

|  |
| --- |
| 交易员开关:  请求:{"MsgRef":1,"MsgSendFlag":0,"MsgType":8,"TraderID":"1601","OnOff":1,"MsgSrc":0}  响应:{"MsgRef":0,"MsgSendFlag":1,"MsgType":8,"TraderID":"1601","MsgSrc":0,"MsgResult":0,"MsgErrorReason":"","OnOff":1}  错误:{"MsgRef":1,"MsgSendFlag":1,"MsgType":8,"TraderID":"160111","MsgSrc":0,"MsgResult":1,"MsgErrorReason":"交易员开关未开启","OnOff":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 8 |
| TraderID | 交易员ID | string | “zhangsan” |
| OnOff | 开关状态 | int | 0 |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| OnOff | 开关状态 | int | 1 |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| MsgSrc | 消息源 | int | 0 |

**1.10 期货账户开关设置**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

|  |
| --- |
| 期货账户开关:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":9,"TraderID":"1601","UserID":"058176","OnOff":1,"MsgSrc":0}  响应:{"MsgRef":0,"MsgSendFlag":1,"MsgType":9,"TraderID":"1601","UserID":"058176","MsgSrc":0,"MsgResult":0,"MsgErrorReason":"","OnOff":1}  错误:{"MsgRef":1,"MsgSendFlag":1,"MsgType":9,"TraderID":"1601","UserID":"058176ddd","MsgSrc":0,"MsgResult":1,"MsgErrorReason":"期货账户开关未开启","OnOff":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 | string | “8600123” |
| OnOff | 开关状态 | int | 1 |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户ID | string | “058176” |
| OnOff | 开关状态 | int | 1 |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| MsgSrc | 消息源 | int | 0 |

**1.11 查询下单算法**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

|  |
| --- |
| 查询下单算法:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":11,"TraderID":"1601","MsgSrc":0}  响应:{"MsgRef":0,"MsgSendFlag":1,"MsgType":11,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[{"name":"01"}],"MsgSrc":0}  响应无数据:{"MsgRef":1,"MsgSendFlag":1,"MsgType":11,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | [{},{}…] |
| MsgSrc | 消息源 | int | 0 |

**1.12 修改策略信息(包含持仓信息修改)**

**功能描述：客户端发送策略修改信息，服务度修改后进行响应**。

**注意：所发送持仓信息数据将 *会* 更新至服务器端数据库，谨慎操作！**

|  |
| --- |
| 策略修改:  请求:{"MsgRef":1,"MsgSendFlag": 0,"MsgType":5,"TraderID":"1601","UserID":"058176","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"is\_active":true,"position\_b\_sell\_yesterday":0,"strategy\_id":"03","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-7000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":400,"sell\_close":7000.0,"buy\_open":-7000.0,"only\_close":false,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"058176","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0}  响应:{"MsgRef":0,"MsgSendFlag":1,"MsgType":5,"TraderID":"1601","MsgResult":0,"MsgErrorReason":"","Info":[{"position\_a\_sell\_today":0,"position\_b\_sell":0,"spread\_shift":0.0,"position\_b\_sell\_today":0,"position\_b\_buy\_today":0,"position\_a\_sell":0,"buy\_close":0.0,"stop\_loss":0.0,"position\_b\_buy\_yesterday":0,"position\_b\_sell\_yesterday":0,"strategy\_id":"03","position\_b\_buy":0,"lots\_batch":1,"position\_a\_buy":0,"sell\_open":-7000.0,"order\_algorithm":"01","trader\_id":"1601","order\_action\_tires\_limit":400,"sell\_close":7000.0,"buy\_open":-7000.0,"list\_instrument\_id":["zn1701","zn1702"],"position\_a\_buy\_yesterday":0,"user\_id":"058176","position\_a\_buy\_today":0,"position\_a\_sell\_yesterday":0,"lots":10,"a\_wait\_price\_tick":1.0,"b\_wait\_price\_tick":0.0,"StrategyOnoff":1}],"MsgSrc":0} |

**输入参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 0 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| UserID | 期货账户 | string | “8600123” |
| Info | 消息内容 | array | {[],[],[]…} |
| MsgSrc | 消息源 | int | 0 |

**输出参数：**

|  |  |  |  |
| --- | --- | --- | --- |
| 参数名称 | 参数含义 | 参数类型 | 参数样例 |
| MsgRef | 消息引用 | int | 1 |
| MsgSendFlag | 消息发送方  (0:客户端发 1:服务端发) | int | 1 |
| MsgType | 消息类型 | int | 5 |
| TraderID | 交易员ID | string | “zhangsan” |
| MsgResult | 消息结果 | int | 0 |
| MsgErrorReason | 错误消息原因 | string | “” |
| Info | 消息内容 | array | [{},{}] |
| MsgSrc | 消息源 | int | 0 |