



## Oanda平台及API介绍



纪慧诚

CFA FRM RFP

金程教育资深培训讲师

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# Oanda平台介绍



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## 欢迎来到OANDA

OANDA 是货币数据和外汇交易领域的领先企业，可为各种机构和投资者提供杠杆交易、支付和数据服务。

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### Don't Have an Account?

Get the OANDA Advantage. Sign up for a currency trading account.

Sign up



LIVE CHAT



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- 激活并使用Oanda API账户密码

## Manage API Access

Your key to OANDA's API

You have generated a personal access token.  
In order to create a new token, please click "Revoke" and generate a new token.

Revoke

\* By clicking **Generate**, you are acknowledging that you have read, understand, and agree to be legally bound by the [API License Agreement](#).

Get started using OANDA's API

- API参考文档: <https://github.com/oanda/v20-python/tree/master/src/v20>



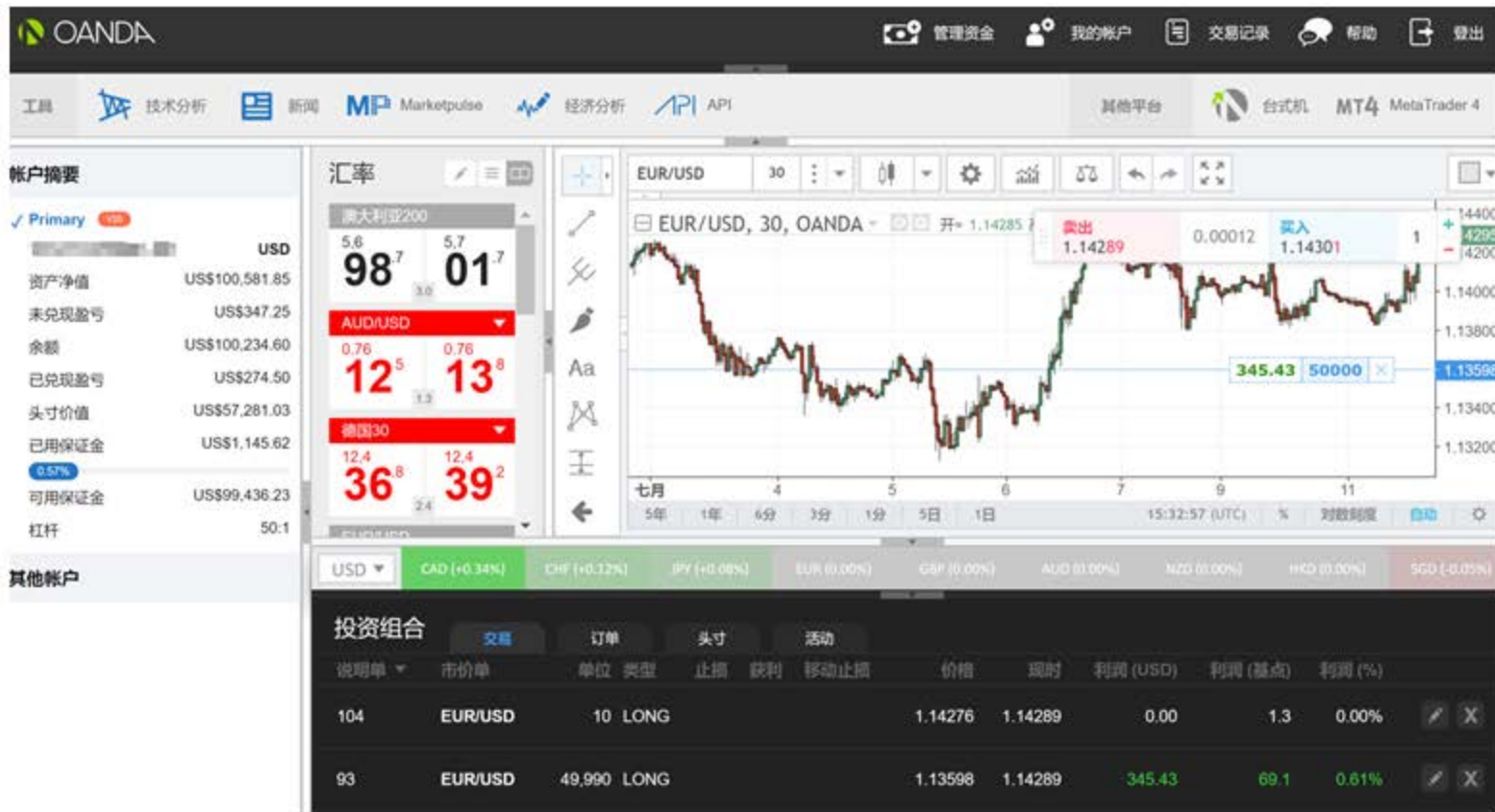


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## ➤ CFD差价合约的运作机制

- CFD差价合约交易是指同意就某资产自合约建仓直至平仓时的价差进行交易的协议；
- 什么是点差？CFD行情总是成对报价，即买入价和卖出价。
  - ✓ 卖出价（或出价）指CFD短仓的建仓价。
  - ✓ 买入价（或要价）指CFD长仓的建仓价。
  - ✓ 卖出价总是比当前市场价略低，买入价总是比当前市场价略高。买入价和卖出价之间的差额称为点差。







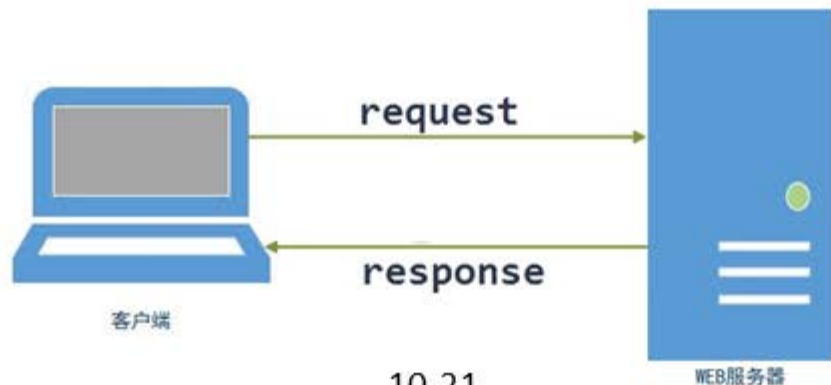
## ➤ 差价合约 (Contracts for Difference , CFD)

- 反映股票或指数的价格变化并提供价格变动所带来的盈利或亏损，而无须实际拥有股票或指数期货。
- 用保证金交易的，盈利或亏损是由买入和卖出价格决定的。
- 不涉及实物商品或证券的交换、仅以结算价与合约价的差额作现金结算的交易方式。CFA FRM AQF 视频课程，添加微信：cfafrm9998
  - ✓ 不必投入大笔资金就可以买卖所有的股票，指数和商品；
  - ✓ 同时享有市场波动带来的全部收益和风险；
  - ✓ 即为放大自己的投资收益。



### ➤ v20 API 设计思路

- 实例化一个Context类对象，作为所有其他工具类（比如trade类，account类，position类,order类.....）的载体
- Context类内部包含所有工具类的一个实例化对象
- 将实例化的Context类对象作为全局变量，在整个程序运行周期传递
- 需要使用工具类时，直接调用全局变量中已经实例化好的对象
- 每个类功能的底层实现都是通过向服务器发送请求并接收响应信息，即 request ⇔ response 模式，因此大多数类方法的返回值都是response类型



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### ➤ Oanda API 重要函数

```
ctx = v20.Context(  
    'api-fxpractice.oanda.com',  
    443,  
    True,  
    application='sample_code',  
    token=config['oanda']['api_key'],  
    datetime_format='RFC3339'  
) # 与服务器建立链接，实例化Context对象
```



## ➤ Oanda API 重要函数(class Context)

"""

Create an API context for v20 access

Args: CFA FRM AQF 视频课程, 添加微信: cfafrm9998

- ✓ hostname: The hostname of the v20 REST server
- ✓ port: The port of the v20 REST server
- ✓ ssl: Flag to enable/disable SSL
- ✓ application: Optional name of the application using the v20 bindings
- ✓ token: The authorization token to use when making requests to the v20 server
- ✓ decimal\_number\_as\_float: Flag that controls whether the string representation of floats received from the server should be converted into floats or not
- ✓ stream\_chunk\_size: The size of each chunk to read when processing a stream response
- ✓ stream\_timeout: The timeout to use when making a stream request with the v20 REST server
- ✓ datetime\_format: The format to request when dealing with times
- ✓ poll\_timeout: The timeout to use when making a polling request with the v20 REST server

"""



### ➤ Oanda API 重要模块

- account模块：账户信息查询
- Instrument模块：历史数据获取
- order模块：订单查询及修改
- position模块：仓位查询和管理
- pricing模块：实时价格获取
- trade模块：交易下单
- 其他模块参考API文档



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## ➤ Oanda stream API

- 历史数据与实时数据存放在不同服务器，因此需要不同的链接

```
ctx_stream = v20.Context(  
    'stream-fxpractice.oanda.com',  
    443,  
    True,  
    application='sample_code',  
    token=config['oanda']['api_key'],  
    datetime_format='RFC3339')
```

- 产生Context对象后通过通过工具类实现具体功能  
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### ➤ class Price

- Args:
  - ✓ accountID: Account Identifier
  - ✓ instruments: List of Instruments to stream Prices for.
  - ✓ snapshot: Flag that enables/disables the sending of a pricing snapshot when initially connecting to the stream.
- Returns:
  - ✓ v20.response.Response containing the results from submitting the request



## ➤ class Order

- Signature: `ctx.order.market(accountID, **kwargs)`
- Docstring: Shortcut to create a Market Order in an Account
- Args:
  - ✓ `accountID`: The ID of the Account
  - ✓ `kwargs`: The arguments to create a `MarketOrderRequest`
- Returns:
  - ✓ `v20.response.Response` containing the results from submitting the request

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# Learn to Program !

## Thank you!

