



IB 平台及API介绍

AQF实训课程



纪慧诚

CFA FRM RFP

金程教育资深培训讲师

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IB平台介绍

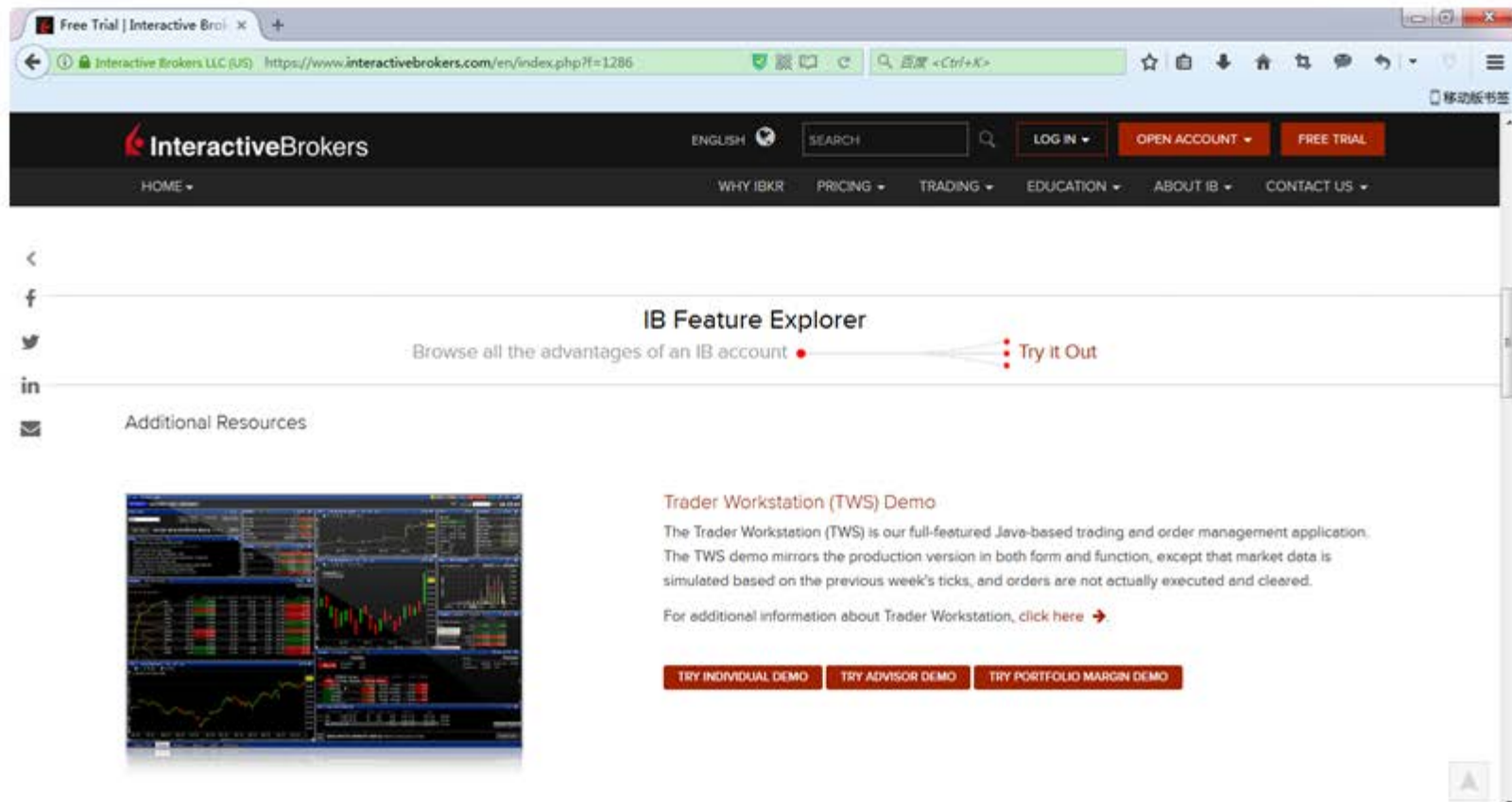


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The screenshot shows the Interactive Brokers website. The browser address bar displays "Interactive Brokers Canada Inc (CA) https://www.interactivebrokers.ca/en/home.php". The website header includes the Interactive Brokers logo, a language selector set to "ENGLISH", a search bar, and buttons for "LOG IN", "OPEN ACCOUNT", and "FREE TRIAL". A navigation menu lists "WHY IB", "PRICING", "TRADING", "EDUCATION", "ABOUT IB", and "CONTACT US". The main banner features the text "Integrated Financial Management" and "One World, One Account with Lower Costs and Higher Returns*", with a prominent "START HERE" button. Below the banner, there are four sections: "IB NEWS HEADLINES" with a link to "ints...", "Interactive Brokers Investors' Marketplace" with a globe icon, "Feature Explorer" with a line graph icon, and "IB Traders' Insight" with the IB logo and a speech bubble icon. A small red text notice on the right says "IB Canada now Offers RSP and TFSA Accot".



➤ 下载 Workstation (可以不经注册)





➤ Workstation 登陆界面

The screenshot shows a 'Login' window with the following fields and options:

- User name: [text input]
- Password: [password input]
- Trading Mode: Live Trading (dropdown)
- Color Palette: dark (dropdown)
- ☒ Use/store settings on server
- ☐ Use SSL
- Buttons: [More options](#), [Login](#), [Cancel](#)
- Link: [Return to the demo](#)

登录时最好将语言选择为英语，否则使用API过程中会产生解码问题

The screenshot shows a 'Login' window for new users with the following fields and options:

- Text: Please provide a valid e-mail address to try the demo
- E-mail: [text input]
- Color Palette: dark (dropdown)
- ☐ Use SSL
- Buttons: [More options](#), [Login](#), [Cancel](#)
- Link: [Already a customer? Login here](#)



Workstation 界面



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➤ Workstation 界面



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API 下载安装



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IB API | Interactive Brokers

Interactive Brokers LLC (US) <https://www.interactivebrokers.com/en/index.php?f=5041>

InteractiveBrokers

ENGLISH SEARCH LOG IN OPEN ACCOUNT FREE TRIAL

HOME WHY IBKR PRICING TRADING EDUCATION ABOUT IB CONTACT US

API SOFTWARE

GET API SOFTWARE →

IB GATEWAY LATEST SOFTWARE ↓

File Size: 115MB | Version 967.1f | [Release Notes](#)

IB GATEWAY SOFTWARE ↓

File Size: 115MB | Version 963.3i | [Release Notes](#)

Additional Resources

GUIDES RELEASE NOTES: PRODUCTION RELEASE NOTES: BETA

INVESTORS' MARKETPLACE INVESTOR RELATIONS CAREERS SITE MAP SYSTEM STATUS



API 下载安装



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➤ 下载最新版本的API安装包

IB API | Interactive Brokers x Interactive Brokers - API Software x

interactivebrokers.github.io/#

InteractiveBrokers API Software

Download Contribute

Windows

IB API Stable for Windows

Version: API 9.72
Release Date: Sep 14 2016
[RELEASE NOTES](#)

IB API Latest for Windows

Version: API 9.73
Release Date: Aug 08 2017
[RELEASE NOTES](#)

Mac / Unix

IB API Stable for Mac/Unix

Version: API 9.72
Release Date: Sep 14 2016
[RELEASE NOTES](#)

IB API Latest for Mac / Unix

Version: API 9.73
Release Date: Aug 08 2017
[RELEASE NOTES](#)

IB API Beta

[Click for Mac / Unix Instructions](#)

Includes the Java Socket, C++ Socket, Python Socket, C# Socket, Active X, DDE APIs and sample code for each.

Includes the Java Socket, Posix C++ Socket, Python Socket and sample code for each.

Support: [API Reference Guide](#)



API 下载安装



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- 按照提示完成安装后即可通过import 使用 API

The screenshot shows a Sublime Text editor window with the title bar "C:\Users\ad\PycharmProjects\IB\scalp_trader.py - Sublime Text". The menu bar includes File, Edit, Selection, Find, View, Goto, Tools, Project, Preferences, and Help. The editor has two tabs: "ADXTrader.py" and "scalp_trader.py". The "scalp_trader.py" tab is active, displaying the following Python code:

```
1 # -*- coding: utf-8 -*-
2
3 from datetime import datetime, timedelta
4 import threading
5 import math
6
7
8 from ibapi import wrapper
9 from ibapi.client import EClient
10 from ibapi.order import Order
11 from ibapi.order_state import OrderState
12 from ibapi.common import *
13 from ibapi.contract import *
14 from ibapi.ticktype import *
15
```

The status bar at the bottom indicates "Line 1, Column 24", "Tab Size: 4", and "Python".



Workstation 设置



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- 使用API前需要在Workstation中设置

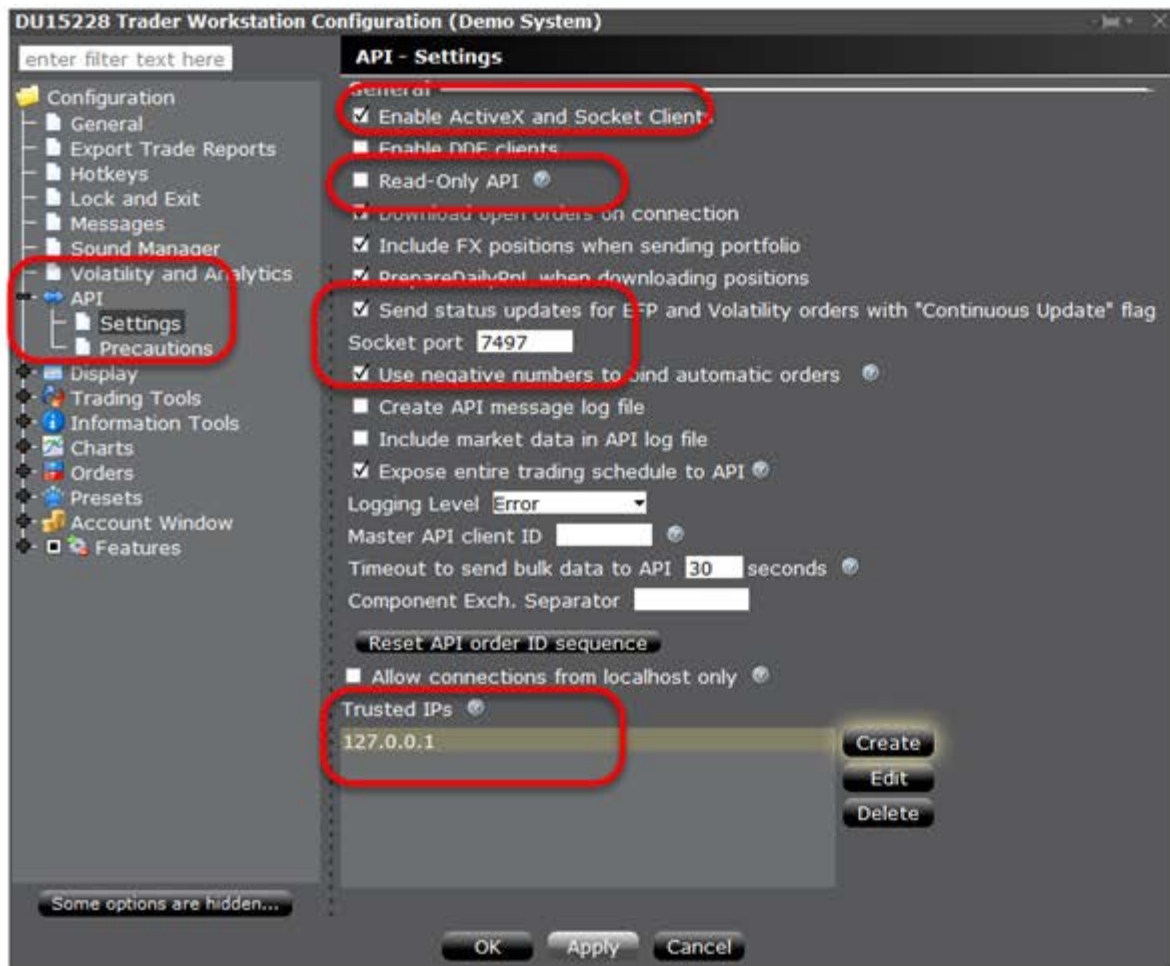




Workstation 设置



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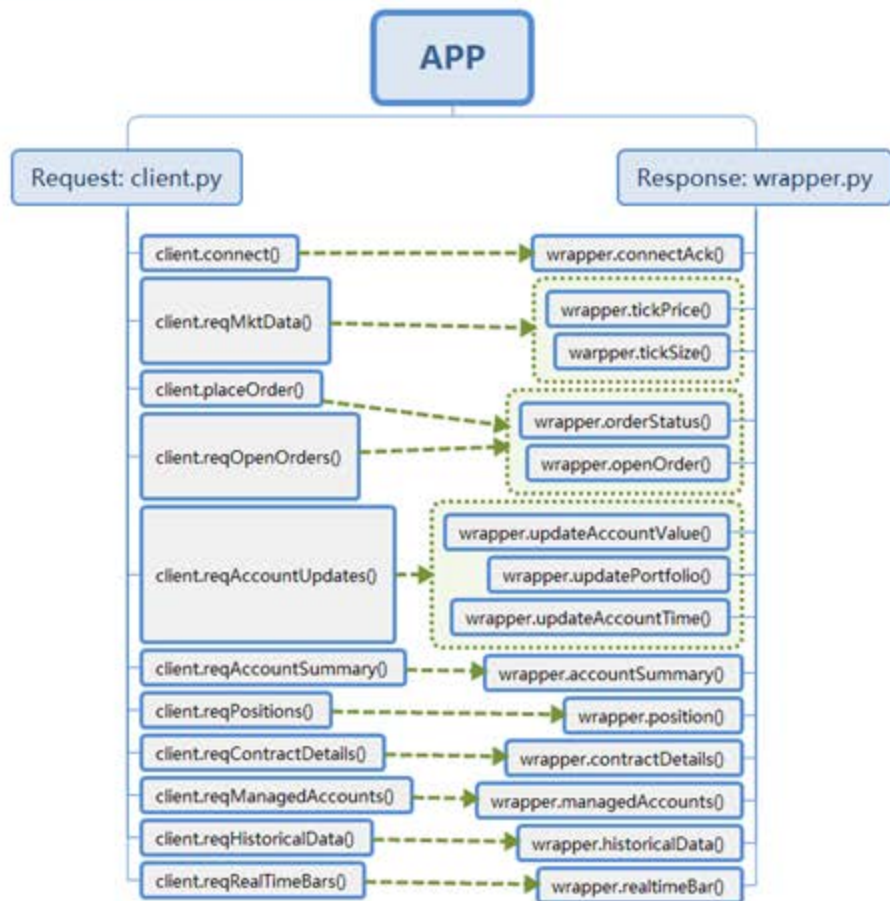


➤ 使用API前需要在 Workstation 中设置

- 允许使用插件
- 允许通过API读写数据
- 设置链接端口
- 设置受信任IP地址



- 使用 IB API 构建自动化系统时，至少会包含两个线程
- 一个线程负责接收客服发出的各种请求并向服务器提交，主要调用 **client** 模块函数
- 另一线程负责接收服务器返回的信息，主要调用 **wrapper** 模块函数，用户需要通过覆写 **wrapper** 模块中的函数定义对获取数据的处理和使用方法
- 大多数 **client** 模块内的函数都有至少一个 **wrapper** 模块中的函数与之对应



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Thank you!

