



Interactive Brokers Python API – Advanced

Introduction

- Why Advanced API Course
- IBAPI Pros and Cons
- IBAPI – Quick Recap
- Basic Code Architecture
- Code Architecture with Multithreading

Multithreading Deep Dive

- Sequential vs Parallel Programming
- Python Multithreading Intuition
- Python Multithreading Implementation
- Homework - Multithreading Implementation
- Multithreading Homework Solution

Last Trade Price

- LTP Using Multithreading
- LTP Implementation

Historical Data API

- Historical Data Recap & Limitation
- Historical Data Extraction using Conditional Lag
- Historical Data Extraction using Event

Orders API

- Orders API Recap
- Open Orders Recap
- Fetching Executed Orders
- Bracket Orders

Position and PnL

- Extracting Updated Positions
- Streaming Account Level PnL
- Streaming Position Level PnL

Open Range Breakout Strategy

- Open Range Breakout Strategy - Intro

- ORB - Trading App Basic Structure
- ORB - Getting Historical Data
- ORB - Implementing Strategy Conditions
- ORB - Implementing Kill Switch
- ORB - Handling Events
- ORB - Strategy Demo
- ORB - Homework Assignment
- ORB - Homework Assignment Solution

Open Range Breakout Backtesting

- ORB Backtesting Planning
- Extracting Daily Data for Universe of Stocks
- Identifying Top Gap Stocks
- Implementing Backtesting & Calculating Returns