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1 Imports TaiTanXing.Ctp.CtpNet
2
3 Namespace TaiTanXing.Ctp.CtpNet
4
5     ''' <summary>
6     ''' CtpNet接口
7     ''' </summary>
8 Public Interface ICtpNet
9     #Region "属性"
10
11     ''' <summary>
12     ''' 是否已登录交易服务器
13     ''' </summary>
14     ReadOnly Property IsTradeServerLoggedIn As Boolean
15
16     ''' <summary>
17     ''' 是否已完成初始化
18     ''' </summary>
19     ReadOnly Property IsInitialized As Boolean
20
21     ''' <summary>
22     ''' 是否已清理组件
23     ''' </summary>
24     ReadOnly Property IsReleased As Boolean
25
26     ''' <summary>
27     ''' 上期所时间
28     ''' </summary>
29     ReadOnly Property ShfeTime As Date
30
31     ''' <summary>
32     ''' 郑商所时间
33     ''' </summary>
34     ReadOnly Property CzceTime As Date
35
36     ''' <summary>
37     ''' 大商所时间
38     ''' </summary>
39     ReadOnly Property DceTime As Date
40
41     ''' <summary>
42     ''' 中金所时间
43     ''' </summary>
44     ReadOnly Property CffexTime As Date
45
46     ''' <summary>
47     ''' 能交所时间
48     ''' </summary>
49     ReadOnly Property IneTime As Date
50
51     ''' <summary>
52     ''' 交易日
53     ''' </summary>
54     ReadOnly Property TradingDay As Date
55
56     ''' <summary>
57     ''' 资金帐户信息
58     ''' </summary>
59     ReadOnly Property TradingAccount As CtpNetTradingAccountField
60
61     ''' <summary>
62     ''' 是否已登录行情服务器
63     ''' </summary>
64     ReadOnly Property IsMarketDataServerLoggedIn As Boolean
65
66     #End Region ' 属性
67
68     #Region "函数"
69
70     ''' <summary>
71     ''' 登录

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72     ''' </summary>
73     ''' <param name="pLoginInfo">登录请求</param>
74     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
75     Function Login(pLoginInfo As CtpNetReqUserLoginFieldEx) As CtpNetResponseCode
76
77     ''' <summary>
78     ''' 清理组件
79     ''' </summary>
80     ''' <remarks>如果不使用组件了,应当调用本方法以清理组件占用的系统资源。
81     ''' 清理组件后如果想重新登录则需要重新创建一个组件实例</remarks>
82     Sub Release()
83
84     ''' <summary>
85     ''' 获取所有品种信息的字典,字典的键是品种代码
86     ''' </summary>
87     Function GetProducts() As Dictionary(Of String, CtpNetProductField)
88
89     ''' <summary>
90     ''' 获取所有合约信息的字典,字典的键是合约代码
91     ''' </summary>
92     Function GetInstruments() As Dictionary(Of String, CtpNetInstrumentFieldEx)
93
94     ''' <summary>
95     ''' 获取合约状态
96     ''' </summary>
97     ''' <param name="instrumentID">合约代码</param>
98     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
99     Function GetInstrumentStatus(instrumentID As String) As
    CtpNetInstrumentStatusField
100
101     ''' <summary>
102     ''' 更新交易密码
103     ''' </summary>
104     ''' <param name="pRequest">请求参数</param>
105     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
106     ''' <remarks>请在更新交易密码响应事件中接收结果</remarks>
107     Function UpdateUserPassword(pRequest As CtpNetUserPasswordUpdateField) As
    CtpNetResponseCode
108
109     ''' <summary>
110     ''' 更新资金密码
111     ''' </summary>
112     ''' <param name="pRequest">请求参数</param>
113     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
114     ''' <remarks>请在更新资金密码响应事件中接收结果</remarks>
115     Function UpdateTradingAccountPassword(pRequest As
    CtpNetTradingAccountPasswordUpdateField) As CtpNetResponseCode
116
117     ''' <summary>
118     ''' 询价
119     ''' </summary>
120     ''' <param name="instrumentID">合约代码</param>
121     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
122     Function InsertForQuote(instrumentID As String) As CtpNetResponseCode
123
124     ''' <summary>
125     ''' 执行宣告
126     ''' </summary>
127     ''' <param name="pInputExecOrder">执行宣告报单请求</param>
128     ''' <returns>
129     ''' 1. 大于等于零表示执行宣告报单请求发送成功,返回的是执行宣告报单序号;
130     ''' 2. 小于零表示执行宣告报单请求发送失败,返回的是响应代码,请检查代码含义。
131     ''' </returns>
132     Function InsertExecOrder(pInputExecOrder As CtpNetInputExecOrderFieldEx) As
    Integer
133
134     ''' <summary>
135     ''' 执行宣告操作
136     ''' </summary>
137     ''' <param name="field">执行宣告操作</param>
138     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>

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139 Function ExecOrderAction(field As CtpNetInputExecOrderActionField) As
140 CtpNetResponseCode
141 ''' <summary>
142 ''' 撤销执行宣告
143 ''' </summary>
144 ''' <param name="field">执行宣告报单</param>
145 ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
146 Function CancelExecOrder(field As CtpNetExecOrderField) As CtpNetResponseCode
147
148 ''' <summary>
149 ''' 撤销执行宣告
150 ''' </summary>
151 ''' <param name="orderSn">执行宣告报单序号</param>
152 ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
153 Function CancelExecOrder(orderSn As Integer) As CtpNetResponseCode
154
155 ''' <summary>
156 ''' 获取执行宣告报单序号列表
157 ''' </summary>
158 ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
159 ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
160 Function GetExecOrderSnList(Optional ByVal instrumentID As String = "") As
161 List(Of Integer)
162
163 ''' <summary>
164 ''' 获取执行宣告报单列表
165 ''' </summary>
166 ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
167 ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
168 Function GetExecOrders(Optional ByVal instrumentID As String = "") As
169 List(Of CtpNetExecOrderFieldEx)
170
171 ''' <summary>
172 ''' 获取指定序号的执行宣告报单信息
173 ''' </summary>
174 ''' <param name="orderSn">执行宣告报单序号</param>
175 ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
176 Function GetExecOrder(orderSn As Integer) As CtpNetExecOrderFieldEx
177
178 ''' <summary>
179 ''' 报单
180 ''' </summary>
181 ''' <param name="pInputOrder">报单请求</param>
182 ''' <returns>
183 ''' 1.大于等于零表示报单发送成功,返回的是报单序号;
184 ''' 2.小于零表示报单发送失败,返回的是响应代码,请检查代码含义.
185 ''' </returns>
186 ''' <remarks>SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持</remarks>
187 Function InsertOrder(pInputOrder As CtpNetInputOrderFieldEx) As Integer
188
189 ''' <summary>
190 ''' 报单
191 ''' </summary>
192 ''' <param name="instrumentID">合约代码</param>
193 ''' <param name="volume">数量</param>
194 ''' <param name="price">价格</param>
195 ''' <param name="direction">买卖方向</param>
196 ''' <param name="offsetFlag">开平标志</param>
197 ''' <param name="orderPriceType">报单价格条件类型</param>
198 ''' <param name="contingentCondition">触发条件类型</param>
199 ''' <param name="stopPrice">条件价</param>
200 ''' <param name="volumeCondition">成交量类型</param>
201 ''' <param name="minVolume">最小成交量</param>
202 ''' <param name="timeCondition">有效期类型</param>
203 ''' <returns>
204 ''' 1.大于等于零表示报单发送成功,返回的是报单序号;
205 ''' 2.小于零表示报单发送失败,返回的是响应代码,请检查代码含义.
206 ''' </returns>
207 ''' <remarks>SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持</remarks>
208 Function InsertOrder(instrumentID As String, volume As Integer, price As

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Double, direction As CtpNetDirectionType, offsetFlag As
CtpNetOffsetFlagType, Optional ByVal orderPriceType As
CtpNetOrderPriceTypeType = CtpNetOrderPriceTypeType.LimitPrice, Optional
ByVal contingentCondition As CtpNetContingentConditionType =
CtpNetContingentConditionType.Immediately, Optional ByVal stopPrice As
Double = 0.0, Optional ByVal volumeCondition As CtpNetVolumeConditionType =
CtpNetVolumeConditionType.AV, Optional ByVal minVolume As Integer = 1,
Optional ByVal timeCondition As CtpNetTimeConditionType =
CtpNetTimeConditionType.GFD) As Integer

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```

''' <summary>
''' 多头开仓
''' </summary>
''' <param name="instrumentID">合约代码</param>
''' <param name="volume">数量</param>
''' <param name="price">价格,零为市价</param>
''' <returns>
''' 1. 大于等于零表示报单发送成功,返回的是报单序号;
''' 2. 小于零表示报单发送失败,返回的是响应代码,请检查代码含义.
''' </returns>
''' <remarks>
''' 1. SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持;
''' 2. 上期所合约的市价单转换为停板价的限价单然后立即撤单.
''' </remarks>
Function OpenLong(instrumentID As String, volume As Integer, price As
Double) As Integer

```

```

''' <summary>
''' 空头开仓
''' </summary>
''' <param name="instrumentID">合约代码</param>
''' <param name="volume">数量</param>
''' <param name="price">价格,零为市价</param>
''' <returns>
''' 1. 大于等于零表示报单发送成功,返回的是报单序号;
''' 2. 小于零表示报单发送失败,返回的是响应代码,请检查代码含义.
''' </returns>
''' <remarks>
''' 1. SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持;
''' 2. 上期所合约的市价单转换为停板价的限价单然后立即撤单.
''' </remarks>
Function OpenShort(instrumentID As String, volume As Integer, price As
Double) As Integer

```

```

''' <summary>
''' 多头平仓
''' </summary>
''' <param name="instrumentID">合约代码</param>
''' <param name="volume">数量</param>
''' <param name="price">价格,零为市价</param>
''' <returns>
''' 1. 大于等于零表示报单发送成功,返回的是报单序号;
''' 2. 等于零表示上期所合约平仓数量中包含今仓和昨仓,指令被分拆为平今和平昨两条指令
发送;
''' 3. 小于零表示报单发送失败,返回的是响应代码,请检查代码含义.
''' </returns>
''' <remarks>
''' 1. SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持;
''' 2. 上期所合约的市价单转换为停板价的限价单然后立即撤单;
''' 3. 上期所合约不区分平今平昨,优先平今,如果想先平昨,请使用InsertOrder指令
''' </remarks>

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```

Function CloseLong(instrumentID As String, volume As Integer, price As
Double) As Integer

```

```

''' <summary>
''' 多头平仓
''' </summary>
''' <param name="instrumentID">合约代码</param>
''' <param name="volume">数量</param>
''' <param name="price">价格,零为市价</param>

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264     ''' <param
name="closeTodayFirst">上期所有今仓和昨仓时,是否先平今,为否则先平昨</param>
265     ''' <param
name="orderSnList">报单序号列表,如果某个序号小于一则表示该报单指令发送失败</pa
ram>
266     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
267     ''' <remarks>
268     ''' 1.SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持;
269     ''' 2.上期所合约的市价单转换为停板价的限价单然后立即撤单;
270     ''' </remarks>
271     Function CloseLong(instrumentID As String, volume As Integer, price As
Double, closeTodayFirst As Boolean, ByRef orderSnList As List(Of Integer))
As CtpNetResponseCode
272
273     ''' <summary>
274     ''' 空头平仓
275     ''' </summary>
276     ''' <param name="instrumentID">合约代码</param>
277     ''' <param name="volume">数量</param>
278     ''' <param name="price">价格,零为市价</param>
279     ''' <returns>
280     ''' 1.大于等于零表示报单发送成功,返回的是报单序号;
281     '''
2.等于零表示上期所合约平仓数量中包含今仓和昨仓,指令被分拆为平今和平昨两条指令
发送;
282     ''' 3.小于零表示报单发送失败,返回的是响应代码,请检查代码含义.
283     ''' </returns>
284     ''' <remarks>
285     ''' 1.SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持;
286     ''' 2.上期所合约的市价单转换为停板价的限价单然后立即撤单;
287     ''' 3.上期所合约不区分平今平昨,优先平今,如果想先平昨,请使用InsertOrder指令
288     ''' </remarks>
289     Function CloseShort(instrumentID As String, volume As Integer, price As
Double) As Integer
290
291     ''' <summary>
292     ''' 空头平仓
293     ''' </summary>
294     ''' <param name="instrumentID">合约代码</param>
295     ''' <param name="volume">数量</param>
296     ''' <param name="price">价格,零为市价</param>
297     ''' <param
name="closeTodayFirst">上期所有今仓和昨仓时,是否先平今,为否则先平昨</param>
298     ''' <param
name="orderSnList">报单序号列表,如果某个序号小于一则表示该报单指令发送失败</pa
ram>
299     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
300     ''' <remarks>
301     ''' 1.SimNow模拟交易中大连,郑州,中金,不支持市价,但实盘支持;
302     ''' 2.上期所合约的市价单转换为停板价的限价单然后立即撤单;
303     ''' </remarks>
304     Function CloseShort(instrumentID As String, volume As Integer, price As
Double, closeTodayFirst As Boolean, ByRef orderSnList As List(Of Integer))
As CtpNetResponseCode
305
306     ''' <summary>
307     ''' 报单操作
308     ''' </summary>
309     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
310     Function OrderAction(field As CtpNetInputOrderActionField) As
CtpNetResponseCode
311
312     ''' <summary>
313     ''' 撤单
314     ''' </summary>
315     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
316     Function CancelOrder(field As CtpNetOrderField) As CtpNetResponseCode
317
318     ''' <summary>
319     ''' 撤单
320     ''' </summary>

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321     ''' <param name="orderSn">报单序号</param>
322     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
323     Function CancelOrder(orderSn As Integer) As CtpNetResponseCode
324
325     ''' <summary>
326     ''' 批量撤单
327     ''' </summary>
328     ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
329     ''' <param name="direction">买卖方向,零为不指定</param>
330     ''' <param
name="offsetFlag">开平标志,零为不指定,上期所合约使用Close平仓标志时不区分今仓
和昨仓</param>
331     ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
332     Function CancelOrderEx(Optional ByVal instrumentID As String = "", Optional
ByVal direction As CtpNetDirectionType = 0, Optional ByVal offsetFlag As
CtpNetOffsetFlagType = 0) As CtpNetResponseCode
333
334     ''' <summary>
335     ''' 报单是否处于可撤状态
336     ''' </summary>
337     ''' <param name="orderSn">报单序号</param>
338     Function IsOrderOpen(orderSn As Integer) As Boolean
339
340     ''' <summary>
341     ''' 获取指定条件的报单序号列表
342     ''' </summary>
343     ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
344     ''' <param name="direction">买卖方向,零为不指定</param>
345     ''' <param
name="offsetFlag">开平标志,零为不指定,上期所合约使用Close平仓标志时不区分今仓
和昨仓</param>
346     ''' <param name="orderStatus">报单状态,零为不指定,一为还在挂单</param>
347     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
348     Function GetOrderSnList(Optional ByVal instrumentID As String = "", Optional
ByVal direction As CtpNetDirectionType = 0, Optional ByVal offsetFlag As
CtpNetOffsetFlagType = 0, Optional ByVal orderStatus As
CtpNetOrderStatusType = 0) As List(Of Integer)
349
350     ''' <summary>
351     ''' 获取指定条件的报单列表
352     ''' </summary>
353     ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
354     ''' <param name="direction">买卖方向,零为不指定</param>
355     ''' <param
name="offsetFlag">开平标志,零为不指定,上期所合约使用Close平仓标志时不区分今仓
和昨仓</param>
356     ''' <param name="orderStatus">报单状态,零为不指定,一为还在挂单</param>
357     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
358     Function GetOrders(Optional ByVal instrumentID As String = "", Optional
ByVal direction As CtpNetDirectionType = 0, Optional ByVal offsetFlag As
CtpNetOffsetFlagType = 0, Optional ByVal orderStatus As
CtpNetOrderStatusType = 0) As List(Of CtpNetOrderFieldEx)
359
360     ''' <summary>
361     ''' 获取指定序号的报单信息
362     ''' </summary>
363     ''' <param name="orderSn">报单序号</param>
364     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
365     Function GetOrder(orderSn As Integer) As CtpNetOrderFieldEx
366
367     ''' <summary>
368     ''' 获取指定条件的成交记录列表
369     ''' </summary>
370     ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
371     ''' <param name="direction">买卖方向,零为不指定</param>
372     ''' <param
name="offsetFlag">开平标志,零为不指定,上期所合约使用Close平仓标志时不区分今仓
和昨仓</param>
373     ''' <param name="hedgeFlag">投机套保标志,零为不指定</param>
374     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
375     Function GetTrades(Optional ByVal instrumentID As String = "", Optional

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376 ByVal direction As CtpNetDirectionType = 0, Optional ByVal offsetFlag As
377 CtpNetOffsetFlagType = 0, Optional ByVal hedgeFlag As CtpNetHedgeFlagType =
378 0) As List(Of CtpNetTradeFieldEx)
379
380 ''' <summary>
381 ''' 获取指定条件的持仓信息列表
382 ''' </summary>
383 ''' <param name="instrumentID">合约代码,空字符串为不指定</param>
384 ''' <param name="direction">买卖方向,零为不指定</param>
385 ''' <param name="hedgeFlag">投机套保标志,零为不指定</param>
386 ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
387
388 Function GetPositions(Optional ByVal instrumentID As String = "", Optional
389 ByVal direction As CtpNetDirectionType = 0, Optional ByVal hedgeFlag As
390 CtpNetHedgeFlagType = 0) As List(Of CtpNetInvestorPositionFieldEx)
391
392 ''' <summary>
393 ''' 获取指定合约的持仓信息
394 ''' </summary>
395 ''' <param name="instrumentID">合约代码</param>
396 ''' <param name="direction">买卖方向</param>
397 ''' <param name="hedgeFlag">投机套保标志,不指定则为投机</param>
398 ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
399
400 Function GetPosition(instrumentID As String, direction As
401 CtpNetDirectionType, Optional ByVal hedgeFlag As CtpNetHedgeFlagType =
402 CtpNetHedgeFlagType.Speculation) As CtpNetInvestorPositionFieldEx
403
404 ''' <summary>
405 ''' 获取指定合约的持仓明细列表
406 ''' </summary>
407 ''' <param name="instrumentID">合约代码</param>
408 ''' <param name="direction">买卖方向</param>
409 ''' <param name="hedgeFlag">投机套保标志,不指定则为投机</param>
410 ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
411
412 Function GetPositionDetails(instrumentID As String, direction As
413 CtpNetDirectionType, Optional ByVal hedgeFlag As CtpNetHedgeFlagType =
414 CtpNetHedgeFlagType.Speculation) As List(Of
415 CtpNetInvestorPositionDetailFieldEx)
416
417 ''' <summary>
418 ''' 获取所有银行开销户信息
419 ''' </summary>
420
421 Function GetBankAccountRegisters() As List(Of CtpNetAccountRegisterFieldEx)
422
423 ''' <summary>
424 ''' 查询银行余额
425 ''' </summary>
426 ''' <param name="pRequest">查询请求参数</param>
427 ''' <remarks>请在查询银行余额响应事件中接收结果</remarks>
428 ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
429
430 Function QueryBankAccountMoney(pRequest As CtpNetReqQueryAccountField) As
431 CtpNetResponseCode
432
433 ''' <summary>
434 ''' 银行资金转期货
435 ''' </summary>
436 ''' <param name="pRequest">转账请求参数</param>
437 ''' <remarks>请在银行资金转期货响应事件中接收结果</remarks>
438 ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
439
440 Function FromBankToFuture(pRequest As CtpNetReqTransferField) As
441 CtpNetResponseCode
442
443 ''' <summary>
444 ''' 期货资金转银行
445 ''' </summary>
446 ''' <param name="pRequest">转账请求参数</param>
447 ''' <remarks>请在期货资金转银行响应事件中接收结果</remarks>
448 ''' <returns>响应代码(一个整数),NONE(零)表示成功,否则请检查代码含义</returns>
449
450 Function FromFutureToBank(pRequest As CtpNetReqTransferField) As
451 CtpNetResponseCode
452
453 ''' <summary>

```

```

434      ''' 查询合约保证金率
435      ''' </summary>
436      ''' <param name="pRequest">查询请求参数</param>
437      ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
438      ''' <remarks>
439      ''' 1.内部会缓存当前交易日成功查询的结果,跨越交易日重新登录后将清空缓存;
440      '''
441      2.获取失败则自动向期货公司查询,可以在查询响应事件中接收结果,或者稍后再重复查询
442      .
443      ''' </remarks>
444      Function QueryMarginRate(pRequest As CtpNetQryInstrumentMarginRateField) As
445      CtpNetInstrumentMarginRateField
446
447      ''' <summary>
448      ''' 查询合约手续费率
449      ''' </summary>
450      ''' <param name="pRequest">查询请求参数</param>
451      ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
452      ''' <remarks>
453      ''' 1.内部会缓存当前交易日成功查询的结果,跨越交易日重新登录后将清空缓存;
454      '''
455      2.获取失败则自动向期货公司查询,可以在查询响应事件中接收结果,或者稍后再重复查询
456      .
457      ''' </remarks>
458      Function QueryCommissionRate(pRequest As
459      CtpNetQryInstrumentCommissionRateField) As CtpNetInstrumentCommissionRateField
460
461      ''' <summary>
462      ''' 查询合约报单手续费率
463      ''' </summary>
464      ''' <param name="pRequest">查询请求参数</param>
465      ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
466      ''' <remarks>
467      ''' 1.内部会缓存当前交易日成功查询的结果,跨越交易日重新登录后将清空缓存;
468      '''
469      2.获取失败则自动向期货公司查询,可以在查询响应事件中接收结果,或者稍后再重复查询
470      .
471      ''' </remarks>
472      Function QueryOrderCommissionRate(pRequest As
473      CtpNetQryInstrumentOrderCommRateField) As CtpNetInstrumentOrderCommRateField
474
475      ''' <summary>
476      ''' 查询期权合约手续费率
477      ''' </summary>
478      ''' <param name="pRequest">查询请求参数</param>
479      ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
480      ''' <remarks>
481      ''' 1.内部会缓存当前交易日成功查询的结果,跨越交易日重新登录后将清空缓存;
482      '''
483      2.获取失败则自动向期货公司查询,可以在查询响应事件中接收结果,或者稍后再重复查询
484      .
485      ''' </remarks>
486      Function QueryOptionCommissionRate(pRequest As
487      CtpNetQryOptionInstrCommRateField) As CtpNetOptionInstrCommRateField
488
489      ''' <summary>
490      ''' 查询期权合约手续费率
491      ''' </summary>
492      ''' <param name="pRequest">查询请求参数</param>
493      ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
494      ''' <remarks>
495      ''' 1.内部会缓存当前交易日成功查询的结果,跨越交易日重新登录后将清空缓存;
496      '''
497      2.获取失败则自动向期货公司查询,可以在查询响应事件中接收结果,或者稍后再重复查询
498      .
499      ''' </remarks>
500      Function QueryOptionTradeCost(pRequest As
501      CtpNetQryOptionInstrTradeCostField) As CtpNetOptionInstrTradeCostField
502
503      ''' <summary>
504      ''' 朗读引擎名称

```



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490     ''' </summary>
491 Function GetSpeakerNames() As List(Of String)
492
493     ''' <summary>
494     ''' 设置朗读参数
495     ''' </summary>
496     ''' <param name="speakerName">朗读引擎名称,空字符串表示第一个朗读引擎</param>
497     ''' <param name="volume">朗读音量 [范围 0 ~ 100]</param>
498     ''' <param name="rate">朗读频率 [范围 -10 ~ 10]</param>
499     '''
500     <returns>响应代码(一个整数), NONE(零)表示成功, 否则请检查代码含义</returns>
501 Function SetSpeakParameter(Optional ByVal speakerName As String = "",
502 Optional ByVal volume As Integer = 100, Optional ByVal rate As Integer = 0)
503 As CtpNetResponseCode
504
505     ''' <summary>
506     ''' 语音朗读
507     ''' </summary>
508     ''' <param name="text">要朗读的文本</param>
509     ''' <param name="cancleBefore">是否取消之前没有读完的语音,默认是,
510     ''' 如果不取消且之前还在朗读则多段语音串行朗读</param>
511     '''
512     <returns>响应代码(一个整数), NONE(零)表示成功, 否则请检查代码含义</returns>
513 Function Speak(text As String, Optional ByVal cancleBefore As Boolean =
514 True) As CtpNetResponseCode
515
516     ''' <summary>
517     ''' 获取行情
518     ''' </summary>
519     ''' <param name="instrumentID">合约代码</param>
520     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
521     ''' <remarks>如果查询失败且没有订阅行情则自动订阅</remarks>
522 Function GetMarketData(instrumentID As String) As CtpNetDepthMarketDataField
523
524     ''' <summary>
525     ''' 获取行情
526     ''' </summary>
527     ''' <param name="instrumentID">合约代码</param>
528     ''' <param name="autoSubscribe">是否自动订阅行情</param>
529     ''' <returns>成功返回具体的值,失败返回null(VB中的Nothing)</returns>
530 Function GetMarketData(instrumentID As String, autoSubscribe As Boolean) As
531 CtpNetDepthMarketDataField
532
533     ''' <summary>
534     ''' 是否已订阅行情
535     ''' </summary>
536     ''' <param name="instrumentID">合约代码</param>
537 Function IsMarketDataSubscribed(instrumentID As String) As Boolean
538
539     ''' <summary>
540     ''' 订阅行情
541     ''' </summary>
542     ''' <param name="instrumentIDs">合约代码数组(区分大小写)</param>
543 Function SubscribeMarketData(ParamArray ByVal instrumentIDs() As String) As
544 CtpNetResponseCode
545
546     ''' <summary>
547     ''' 订阅行情
548     ''' </summary>
549     ''' <param name="instrumentID">合约代码</param>
550 Function SubscribeMarketData(instrumentID As String) As CtpNetResponseCode
551
552     ''' <summary>
553     ''' 退订行情

```

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553     ''' </summary>
554     ''' <param name="instrumentIDs">合约代码数组(区分大小写)</param>
555     Function UnsubscribeMarketData(ParamArray ByVal instrumentIDs() As String)
556     As CtpNetResponseCode
557     ''' <summary>
558     ''' 退订行情
559     ''' </summary>
560     ''' <param name="instrumentIDs">合约代码数组(区分大小写)</param>
561     Function UnsubscribeMarketData(instrumentIDs As IEnumerable(Of String)) As
562     CtpNetResponseCode
563     ''' <summary>
564     ''' 退订行情
565     ''' </summary>
566     ''' <param name="instrumentID">合约代码</param>
567     Function UnsubscribeMarketData(instrumentID As String) As CtpNetResponseCode
568
569     ''' <summary>
570     ''' (内部使用)
571     ''' </summary>
572     Sub SetAssembly(assm() As System.Reflection.Assembly)
573
574     ''' <summary>
575     ''' (内部使用)
576     ''' </summary>
577     Sub SetCurrentDirectory(dir As String)
578
579     #End Region ' 函数
580
581     #Region "事件"
582
583     ''' <summary>
584     ''' 与行情服务器建立连接
585     ''' </summary>
586     Event OnMarketDataServerConnected As Action
587
588     ''' <summary>
589     ''' 与行情服务器断开连接
590     ''' </summary>
591     Event OnMarketDataServerDisconnected As
592     OnMarketDataServerDisconnectedCtpNetDelegate
593
594     ''' <summary>
595     ''' 与交易服务器建立连接
596     ''' </summary>
597     Event OnTradeServerConnected As Action
598
599     ''' <summary>
600     ''' 与交易服务器断开连接
601     ''' </summary>
602     Event OnTradeServerDisconnected As OnTradeServerDisconnectedCtpNetDelegate
603
604     ''' <summary>
605     ''' 初始化响应
606     ''' </summary>
607     Event OnInitialized As Action
608
609     ''' <summary>
610     ''' 组件清理响应
611     ''' </summary>
612     Event OnReleased As OnMarketDataServerDisconnectedCtpNetDelegate
613
614     ''' <summary>
615     ''' 程序日志
616     ''' </summary>
617     Event OnLog As OnLogCtpNetDelegate
618
619     ''' <summary>
620     ''' 交易通知
621     ''' </summary>

```

```
621 Event OnTradingNotice As OnNoticeCtpNetDelegate
622
623 ''' <summary>
624 ''' 资金信息变化
625 ''' </summary>
626 Event OnTradingAccount As OnTradingAccountCtpNetDelegate
627
628 ''' <summary>
629 ''' 合约状态通知
630 ''' </summary>
631 Event OnInstrumentStatus As OnInstrumentStatusCtpNetDelegate
632
633 ''' <summary>
634 ''' 行情通知
635 ''' </summary>
636 Event OnMarketData As OnMarketDataCtpNetDelegate
637
638 ''' <summary>
639 ''' 报单通知
640 ''' </summary>
641 Event OnOrder As OnOrderCtpNetDelegate
642
643 ''' <summary>
644 ''' 成交通知
645 ''' </summary>
646 Event OnTrade As OnTradeCtpNetDelegate
647
648 ''' <summary>
649 ''' 持仓变化
650 ''' </summary>
651 Event OnPosition As OnPositionCtpNetDelegate
652
653 ''' <summary>
654 ''' 询价响应(询价失败)
655 ''' </summary>
656 Event OnInsertForQuote As OnInsertForQuoteCtpNetDelegate
657
658 ''' <summary>
659 ''' 执行宣告通知
660 ''' </summary>
661 Event OnExecOrder As OnExecOrderCtpNetDelegate
662
663 ''' <summary>
664 ''' 查询合约保证金率响应
665 ''' </summary>
666 Event OnQueryMarginRate As OnQueryMarginRateCtpNetDelegate
667
668 ''' <summary>
669 ''' 查询合约手续费率响应
670 ''' </summary>
671 Event OnQueryCommissionRate As OnQueryCommissionRateCtpNetDelegate
672
673 ''' <summary>
674 ''' 查询合约报单手续费率响应
675 ''' </summary>
676 Event OnQueryOrderCommissionRate As OnQueryOrderCommissionRateCtpNetDelegate
677
678 ''' <summary>
679 ''' 查询期权合约手续费率响应
680 ''' </summary>
681 Event OnQueryOptionCommissionRate As OnQueryOptionCommissionRateCtpNetDelegate
682
683 ''' <summary>
684 ''' 查询期权交易成本响应
685 ''' </summary>
686 Event OnQueryOptionTradeCost As OnQueryOptionTradeCostCtpNetDelegate
687
688 ''' <summary>
689 ''' 更新交易密码响应
690 ''' </summary>
691 Event OnUpdateUserPassword As OnUpdateUserPasswordCtpNetDelegate
```

```
692
693     ''' <summary>
694     ''' 更新资金密码响应
695     ''' </summary>
696     Event OnUpdateTradingAccountPassword As
OnUpdateTradingAccountPasswordCtpNetDelegate
697
698     ''' <summary>
699     ''' 查询银行余额响应
700     ''' </summary>
701     Event OnQueryBankAccountMoney As OnQueryBankAccountMoneyCtpNetDelegate
702
703     ''' <summary>
704     ''' 银行资金转期货响应
705     ''' </summary>
706     Event OnFromBankToFuture As OnFromBankToFutureCtpNetDelegate
707
708     ''' <summary>
709     ''' 期货资金转银行响应
710     ''' </summary>
711     Event OnFromFutureToBank As OnFromFutureToBankCtpNetDelegate
712
713     #End Region ' 事件
714 End Interface
715 End Namespace
716
```