

Usage: shim <mode> [optional feature list]

Modes:

```
--help      # print this explanation and list the optional features

              # real modes, requiring access to an IB tws:
--data      # process subscriptions and log resulting tick stream events
--risk      # accept full command set, send requests, and log all events

              # test modes, with no connection to the tws:
--play      # read events from the image file and send text to stdout
              # echo modes; read from stdin and echo the related:
--cmds      #     downstream commands
--msgs      #     tws messages
--reqs      #     tws requests
--unit      # for internal use; unstable though otherwise harmless

              # allowed options may be listed following the mode:
              # help mode only:
cmds        # describe the syntax and semantics of the shim commands
              # real modes only:
load        # load SubRequest at startup even without a load command
save        # save events to image and text files for later playback
              # test modes only:
fast        # cut startup time; this saves just one second, works with
              # Linux only, and is used primarily to speedup the offline
              # parts of the test suite
```

Command function -- a brief guide:

help Display the text you are reading now

ping Check connectivity between downstream and the shim

next " " " the shim and the tws

look Add newly inserted entries of the database to the shim

load Load the SubRequest table, adding and deleting subscriptions

list List current subscriptions

wait Add an n-second bubble to the shim's request queue

wake Clear the bubble counter, restarting " "

quit Terminate the shim (after waiting on bubble, if any)

verb Set the tws log level

news Subscribe and unsubscribe to news bulletins

open Query for open orders

acct " " the (label, value, currency, account) tuple list

data " " contract data

tick Subscribe and unsubscribe to market data

book " to market depth (cancel currently broken)

past Query for historical data (cancel not yet implemented)

wire Create, modify, submit or cancel an order

The following command verbs are synonyms:

load and bulk

acct " account

past " history

wire " order

Note that the bulk and individual subscription commands overlap in functionality, and that it is safest for now to use one or the other type, but not both, within a session. That is, if you use load, consider avoiding tick, book, and past, and vice versa.

Command notation -- a brief guide:

Commands begin with the command verb, followed by the parameters, if any, and terminated -- always -- by a semicolon.

The simplest command verbs have no parameters:

```
help    next    list    wake
open    look    load    bulk
```

The following command verbs allow whitespace and arbitrary comment text to follow up to the terminating semicolon -- don't forget it!

```
ping    quit
```

The parameter syntax for most of the remaining commands is minimal:

```
wait N;
verb Level;
data Cid;
tick Op Cid I;
book Op Cid I;
past Op Cid I;
```

```
N      : the number of seconds
Level: one of (System, Error, Warning, Information, Detail)
Cid   : the contract id, a database uid attribute value of Contract
Op    : one of (add, del)
I     : the configuration id, a database table uid, one of, by verb:
```

```
tick: TickConfig
book: DepthLimit
past: PastFilter
```

The order command, due to the number of api parameters, is more complicated. Much of the complexity is hidden in the LineItem record, but modifiable parameters must be provided on the command line.

```
wire(Oid,Type,Op,Q,P,Aux,T);
```

```
Oid : the line item id, a database uid attribute value of LineItem
Type: an order type, e.g., MKT, LMT, STP, or TRAIL
Op  : one of (Create, Submit, Modify, Cancel)
Q   : the quantity
P   : " limit price
Aux : " auxiliary price
T   : " timeout (just a dummy for now, not yet used)
```

For examples, and in any case if this crib sheet is not sufficient, see the regression tests, in particular the program text of bin/includes.

Note that the execution report, market scanner, option modelling, and all financial advisor related requests and messages are not yet supported. Please subscribe to the mailing list and let us know if you need these features, see:

<http://www.trading-shim.org/mailman/listinfo>