Build a trading app with Python

Use the IB API to build an intraday trading app

👋 I'm Jason

Hedge fund trader in Chicago

Credit quant at an energy derivatives trader

Market risk quant at an energy derivatives trader in London

Engineering and analytics manager at a metals trader in Singapore

Been trading on Interactive Brokers for over 12+ years

Started PyQuant News in 2015

pyquantnews.com

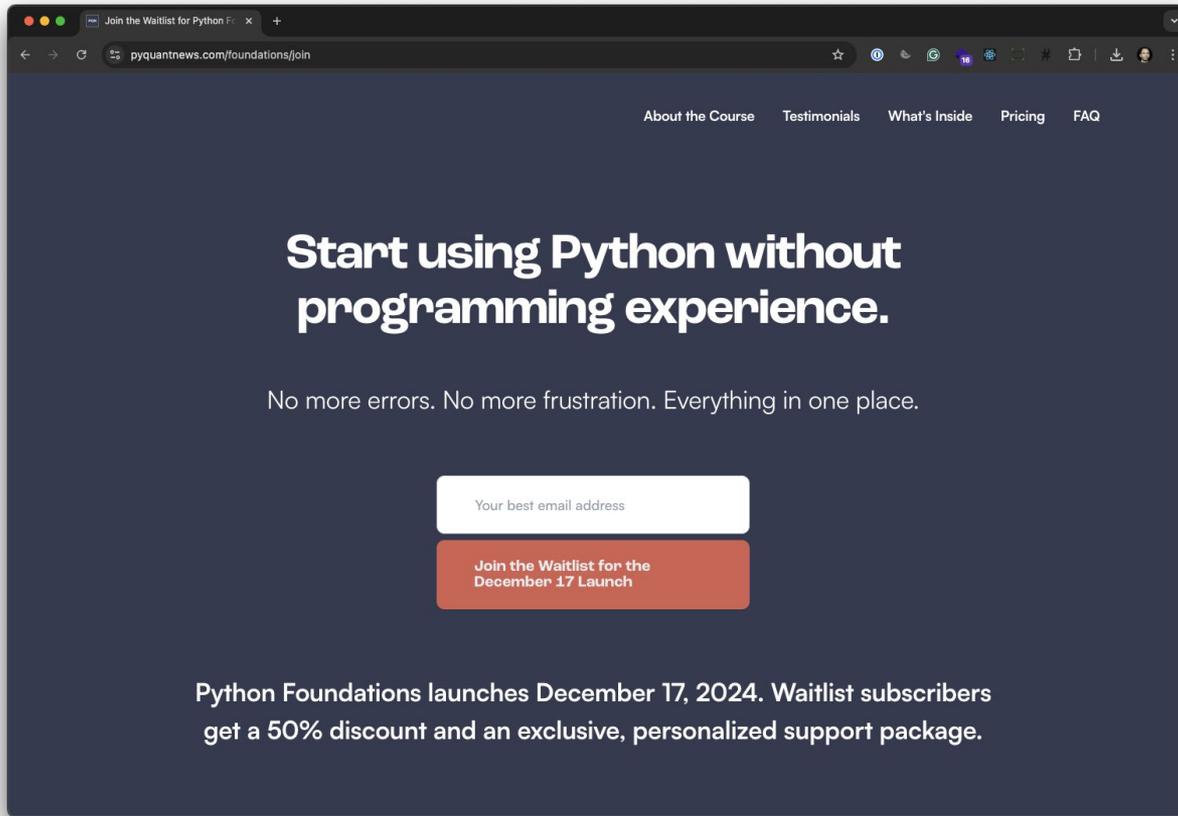Publish high value social media content on Twitter and LinkedIn

Publish a free twice-weekly newsletter

120 high-quality Python tutorials

Dozens of long form articles

Popular Python courses for quant finance

About the Course   Testimonials   What's Inside   Pricing   FAQ

Start using Python without programming experience.

No more errors. No more frustration. Everything in one place.

Your best email address

Join the Waitlist for the December 17 Launch

Python Foundations launches December 17, 2024. Waitlist subscribers get a 50% discount and an exclusive, personalized support package.

https://www.pyquantnews.com/foundations/join

What we're doing in this short course

- Introduce the Donchian Channel and explain how it's used in trading
- Introduce the pandas Python library used for data manipulation
- Build a trading app in Python using the IB API

Donchian Channel

The Donchian Channel is a trend-following indicator widely used by traders to identify market trends, breakouts, and trading opportunities.

It consists of three key lines:

- **Upper Band:** The highest high over a specified period.
- **Lower Band:** The lowest low over the same period.
- **Middle Line:** The average of the upper and lower bands.

Price closes above the upper band consistently, indicating a bullish rally

Pandas

Pandas is a Python library used for data manipulation and analysis, providing flexible data structures like DataFrames and Series to handle structured data efficiently.

Why is pandas important?

- **Data handling**: Simplifies market data processing.
- **Time-series analysis**: Ideal for analyzing historical prices.
- **Performance**: Efficiently manages large datasets.
- **Integration**: Works with trading libraries easily.
- **Customization**: Supports custom trading strategies.

A note about pandas

Pandas is a third party, open source library.

It is not associated, supported, or managed by Interactive Brokers.

Interactive Brokers support cannot help with questions about pandas.