fooltrader Documentation

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foolcage

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Contents:

CHAPTER 1

API Documentation

Below please find the documentation for the public classes and functions of `fooltrader`.

1.1 finance

1.2 quote

`fooltrader.api.technical.`**`get_kdata`**(*security_item*, *exchange=None*, *the_date=None*, *start_date=None*, *end_date=None*, *fuquan='bfq'*, *source=None*, *level='day'*, *generate_id=False*)

get kdata.

Parameters

- **`security_item`** (*`SecurityItem or str`*) – the security item,id or code
- **`exchange`** (*`str`*) – the exchange,set this for cryptocurrency
- **`the_date`** (*`TimeStamp str or TimeStamp`*) – get the kdata for the exact date
- **`start_date`** (*`TimeStamp str or TimeStamp`*) – start date
- **`end_date`** (*`TimeStamp str or TimeStamp`*) – end date
- **`fuquan`** (*`str`*) – {"qfq","hfq","bfq"},default:"bfq"
- **`source`** (*`str`*) – the data source,{'163','sina','exchange'},just used for internal merge
- **`level`** (*`str or int`*) – the kdata level,{1,5,15,30,60,'day','week','month'},default : 'day'

Returns

Return type DataFrame

fooltrader.api.technical.**get_security_list**(*security_type='stock'*, *exchanges=None*, *start_code=None*, *end_code=None*, *mode='simple'*, *start_list_date=None*, *codes=None*)

get security list.

Parameters

- **security_type** (*str*) – {'stock', 'future'},default: stock
- **exchanges** (*str or list*) – ['sh', 'sz','nasdaq','nyse','amex','shfe','dce','zce'],default: ['sh','sz']
- **start_code** (*str*) – the start code,work with end,default:None if using codes,it would be ignored
- **end_code** (*str*) – the end code,works with start,default:None if using codes,it would be ignored
- **mode** (*str*) – whether parse more security info,{'simple','es'},default:'simple'
- **start_list_date** (*Timestamp str or Timestamp*) – the filter for start list date,default:None
- **codes** (*list*) – the exact codes to query,default:None

Returns the security list

Return type DataFrame

fooltrader.api.technical.**get_ticks**(*security_item*, *the_date=None*, *start_date=None*, *end_date=None*)

get the ticks.

Parameters

- **security_item** (*SecurityItem or str*) – the security item,id or code
- **the_date** (*TimeStamp str or TimeStamp*) – get the tick for the exact date
- **start_date** (*TimeStamp str or TimeStamp*) – start date
- **end_date** (*TimeStamp str or TimeStamp*) – end date

Yields *DataFrame*

1.3 event

fooltrader.api.event.**get_event**(*security_item*, *event_type='finance_forecast'*, *start_date=None*, *end_date=None*, *index='timestamp'*)

get forecast items.

Parameters

- **security_item** (*SecurityItem or str*) – the security item,id or code
- **event_type** (*str*) – {'finance_forecast','finance_report'}
- **start_date** (*Timestamp str or Timestamp*) – the start date for the event
- **end_date** (*Timestamp str or Timestamp*) – the end date for the event

Returns

Return type DataFrame

CHAPTER 2

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