# Chapter 8 – Aggregation Framework

#### Example Request - IEX\_ACWF\_chart\_3m

GET IEX ACWF chart 3m

https://api.iextrading.com/1.0/stock/ACWF/chart/3m

curl --location --request GET "https://api.iextrading.com/1.0/stock/ACWF/chart/3m"

#### Example Request - cf\_etf\_historical\_prices\_mapping

GET http://localhost:9200/cf\_etf\_hist\_price/

curl --location --request GET "http://localhost:9200/cf\_etf\_hist\_price/"

#### Example Request - cf\_etf\_historical\_prices document\_count

GET http://localhost:9200/cf\_etf\_hist\_price/\_count

curl --location --request GET "http://localhost:9200/cf\_etf\_hist\_price/\_count"

## Example Request - cf\_etf\_hist\_price\_dcoument\_search\_all

POST http://localhost:9200/cf etf hist price/ search

# HEADERS Content-Type application/json

```
BODY
{
"size":61,
"query":{"match":{"symbol":"ACWF"}}
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --data $'{ \"size\":61,
\"query\":{\"match\":{\"symbol\":\"ACWF\"}} }'
```

#### Example Request - cf\_etf\_hist\_price\_matrix\_stats

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

HEADERS Content-Type application/json accept application/json

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"statistics\": { \"matrix_stats\": { \"fields\": [\"volume\",
\"changePercent\"] } } } }'
```

## Example Request - count\_cf\_etf\_hist\_price\_index\_dcoument

GET http://localhost:9200/cf\_etf\_hist\_price/\_count

```
curl --location --request GET "http://localhost:9200/cf_etf_hist_price/_count"
```

## Example Request - delete\_cf\_etf\_hist\_price\_index

DEL http://localhost:9200/cf\_etf\_hist\_price/

```
curl --location --request DELETE "http://localhost:9200/cf_etf_hist_price/"
```

#### Example Request - cf\_etf\_hist\_price\_avg\_acwf\_change

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "Accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"acwf_avg_change_
price\":{\"avg\":{\"field\":\"change\"}}}'
```

# Example Request - cf\_etf\_hist\_price\_weight\_avg\_acwf\_change

POST http://localhost:9200/cf etf hist price/ search

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query": { "match": { "symbol": "ACWF"}},
    "aggs": {
        "acwf_avg_change_with_vol_weight": {
               "weighted avg": {
                       "value": {"field": "change"}, "weight": {"field": "volume"}
               }
       }
    }
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"acwf_avg_change_with_vol_weight\": { \"weighted_avg\": { \"value\": {\"field\":
\"change\"}, \"weight\": {\"field\": \"volume\"} } } }'
```

#### Example Request - cf\_etf\_morningstart\_categories\_cardinality

POST http://localhost:9200/cf etf/ search

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"aggs\": { \"number_of_morningstar_category\": { \"cardinality\":
{\"field\": \"morningstar_category\"} } } }'
```

# Example Request - cf\_etf\_market\_cap\_value\_count

```
POST http://localhost:9200/cf_etf/_search
```

```
HEADERS
Content-Type
application/json
accept
application/json

BODY
{
        "size": 0,
        "aggs": {
              "num_of_etfs_have_market_cap": {
                    "value_count": {"field": "market_cap"}
              }
        }
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"aggs\": { \"num_of_etfs_have_market_cap\": { \"value_count\":
{\"field\": \"market_cap\"} } }'
```

## Example Request - cf\_etf\_dividend\_acwf\_amount\_sum

POST http://localhost:9200/cf\_etf\_dividend\_denormalize/\_search

```
curl --location --request POST
"http://localhost:9200/cf_etf_dividend_denormalize/_search" --header "Content-Type:
application/json" --data $'{ \"size\": 0, \"query\": { \"match\": { \"symbol\":
\"ACWF\"}}, \"aggs\": { \"sum_amount\": { \"sum\": {\"field\": \"amount\"} } } }'
```

```
POST http://localhost:9200/cf_etf_hist_price/_search

HEADERS
Content-Type
application/json
accept
application/json

BODY
{
    "size": 0,
    "query": { "match": { "symbol": "ACWF"}},
    "aggs": {
    "minimum open price": {
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"minimum_open_price\": { \"min\": {\"field\": \"open\"} } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_maximum\_open\_price

"min": {"field": "open"}

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
```

}

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"maximum_open_price\": { \"max\": {\"field\": \"open\"} } } }'
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"stats_open_price\": { \"stats\": {\"field\": \"open\"} } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_extended\_stats\_open\_price

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"extend_stats_open_price\": { \"extended_stats\": {\"field\": \"open\"} } } }'
```

```
POST http://localhost:9200/cf_etf/_search
```

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
    "aggs": {
        "category_top_hits": {
                "terms": {
                        "field": "morningstar category",
                        "size": 5
               },
"aggs":{
   "
                         "category top hits": {
                                "top hits": {}
                }
        }
    }
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"aggs\": { \"category_top_hits\": { \"terms\":
{ \"field\":\"morningstar_category\", \"size\": 5 }, \"aggs\":{ \"category_top_hits\":
{ \"top_hits\": {} } } } }'
```

#### Example Request - cf\_etf\_hist\_price\_percentiles\_open\_price

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
```

```
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"open_price_percentiles\": { \"percentiles\": {\"field\":\"open\"} } }'
```

#### Example Request - cf\_etf\_hist\_price\_percentile\_rank\_open\_price

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"open_price_percentile_rank\": { \"percentile_ranks\": {\"field\":\"open\",
\"values\":28.5} } }'
```

#### Example Request - cf\_etf\_hist\_price\_mad\_acwf\_percetChange

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"mad_change_perce
nt\":{\"median_absolute_deviation\":{\"field\":\"changePercent\"}}}}'
```

#### Example Request - cf etf hist price scripted metric

```
POST http://localhost:9200/cf_etf_hist_price/_search
```

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query": { "match": { "symbol": "ACWF"}},
    "aggs": {
       "highest_cp_cot_ratio": {
              "scripted metric": {
                      "init script": "state.price diff = new ArrayList()",
                      "map script":"double value = doc.changeOverTime.value==0 ? 0 :
doc.changePercent.value/(doc.changeOverTime.value*100); state.price diff.add(value)",
                      "combine script": "return Collections.max(state.price diff)",
                      "reduce script": "return Collections.max(states)"
              }
       }
    }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"highest_cp_cot_ratio\": { \"scripted_metric\":
{ \"init_script\":\"state.price_diff = new ArrayList()\", \"map_script\":\"double
value = doc.changeOverTime.value==0 ? 0 :
doc.changePercent.value/(doc.changeOverTime.value*100); state.price_diff.add(value)\",
\"combine_script\":\"return Collections.max(state.price_diff)\",
\"reduce_script\":\"return Collections.max(states)\" } } }'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_histogram

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

#### **HEADERS**

Content-Type application/json accept application/json

**BODY** 

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}}, \"aggs\":
{ \"acwf_histogram\": { \"histogram\": { \"field\": \"open\", \"interval\": 1,
\"extended_bounds\": { \"min\":24, \"max\":30} } } }'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_date\_histogram

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query": { "match": { "symbol": "ACWF"}},
                "monthly trading days": {
                         "date histogram":{
                                "field": "date",
                                "interval": "month",
                                "format": "yyyy-MM-dd"
                        }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}},
\"aggs\":{ \"monthly_trading_days\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"month\", \"format\": \"yyyy-MM-dd\" } } }'
```

```
POST http://localhost:9200/cf_etf_hist_price/_search
```

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query": { "match": { "symbol": "ACWF"}},
       "aggs":{
               "monthly_trading_days": {
                        "auto date histogram":{
                                "field": "date",
                                "buckets": "4",
                                "format": "yyyy-MM-dd"
                        }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}},
\"aggs\":{ \"monthly_trading_days\": { \"auto_date_histogram\":{ \"field\": \"date\",
\"buckets\": \"4\", \"format\": \"yyyy-MM-dd\" } } }'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_ranges

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}},
\"aggs\":{ \"monthly_trading_days\": { \"range\":{ \"field\": \"date\", \"format\":
\"yyyy-MM-dd\", \"ranges\": [{\"from\":\"2018-12-01\"},{\"to\":\"2019-04-
01\"},{\"from\":\"2019-01-01\",\"to\":\"2019-02-01\"}] } } }'
```

## **Example Request - cf\_etf\_hist\_price\_acwf\_date\_ranges**

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

#### **HEADERS**

```
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query": { "match": { "symbol": "ACWF"}},
       "aggs":{
               "monthly_trading_days": {
                        "date_range":{
                               "field": "date",
                               "format": "yyyy-MM-dd",
                               "ranges": [{"from":"2018-12-01"},{"to":"2019-04-
01"},{"from":"2019-01-01","to":"2019-01-01||+1M"}]
                       }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"match\": { \"symbol\": \"ACWF\"}},
\"aggs\":{ \"monthly_trading_days\": { \"date_range\":{ \"field\": \"date\",
\"format\": \"yyyy-MM-dd\", \"ranges\": [{\"from\":\"2018-12-01\"},{\"to\":\"2019-04-
01\"},{\"from\":\"2019-01-01\",\"to\":\"2019-01-01||+1M\"}] } } } }'
```

#### Example Request - cf\_etf\_hist\_price\_filter\_sub\_aggs

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
```

BODY

{

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"aggs\":{ \"avg_changePercent_at_date\": { \"filter\":{\"term\":
{\"date\":\"2019-02-15\"}}, \"aggs\": {\"avg_changePercent\": {\"avg\":{\"field\":
\"changePercent\"}}} } } }'
```

## Example Request - cf\_etf\_hist\_price\_filters

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query": { "term": {"date":"2019-02-15"}},
       "aggs":{
               "filters_avg_changePercent": {
                        "filters":{
                               "filters": {
                                       "less than avg": {"range":
{"changePercent":{"lt":0.60385}}},
                                       "greater_than_avg":{"range":
{"changePercent":{"gte":0.60385}}}
                        }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\": { \"term\": {\"date\":\"2019-02-15\"}},
\"aggs\":{ \"filters_avg_changePercent\": { \"filters\":{ \"filters\":
{ \"less_than_avg\": {\"range\": {\"changePercent\":{\"lt\":0.60385}}},
\"greater_than_avg\":{\"range\": {\"changePercent\":{\"gte\":0.60385}}} } } } } } } } } }}}}
```

## Example Request - cf\_etf\_hist\_price\_terms\_rating

POST http://localhost:9200/cf\_etf/\_search

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"aggs\":{ \"terms_on_rating\":
{ \"terms\":{ \"field\":\"rating\" } } }'
```

#### Example Request - cf\_etf\_hist\_price\_significant\_terms

POST http://localhost:9200/cf\_etf/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data
$'{\"size\": 0, \"query\":{\"match\":{\"rating\":5}},
\"aggs\":{ \"rating_vs_morningstar\":{ \"significant_terms\":{ \"field\":\"morningstar
_category\" } } }'
```

## Example Request - cf\_etf\_hist\_price\_significant\_text

POST http://localhost:9200/cf\_etf/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
         "size": 0,
         "query":{"match":{"rating":5}},
        "aggs":{
    "rating_vs_fund_name":{
        "significant_te:
                            "significant text":{
                                    "field": "fund name",
                                    "exclude": ["us", "p", "s", "cap"],
                                    "size":5
                           }
                 }
        }
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\":{\"rating\":5}},
\"aggs\":{ \"rating_vs_fund_name\":{ \"significant_text\":{ \"field\":\"fund_name\", \"exclude\": [\"us\", \"p\", \"s\", \"cap\"], \"size\":5 } } } }'
```

#### Example Request - cf\_etf\_hist\_price\_sampler

POST http://localhost:9200/cf\_etf/\_search

```
HEADERS
Content-Type
application/json
```

```
BODY
```

```
{
       "size": 0,
       "aggs": {
              "sampling": {
                       "sampler": { "shard size":150},
                       "aggs": {
                              "significant_terms_category": {
                                     "significant terms": {
                               "field": "category"
                                     }
                              }
                       }
```

```
}
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data ''\"size\": 0, \"aggs\": { \"sampling\": { \"shard_size\":150}, \"aggs\": { \"significant_terms_category\":
  \"significant_terms\": { \"field\": \"category\" } } } } } }
Example Request - cf_etf_hist_price_diversified_sampler_10
POST http://localhost:9200/cf_etf/_search
HEADERS
Content-Type
application/json
BODY
{
        "size": 0,
        "aggs": {
                 "sampling": {
                          "diversified sampler": {"field":"family", "shard size":150,
"max docs per value" : 10},
                          "aggs": {
                                   "significant terms category": {
                                           "significant terms": {
                                    "field": "category"
                                           }
                                  }
                          }
                }
        }
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data $'{\"size\": 0, \"aggs\": { \"sampling\":
{ \"diversified_sampler\": {\"field\":\"family\", \"shard_size\":150,
\"max_docs_per_value\" : 10}, \"aggs\": { \"significant_terms_category\":
{ \"significant_terms\": { \"field\": \"category\" } } } } }'
Example Request - cf_etf_hist_price_diverified_sampler_61
POST http://localhost:9200/cf_etf/_search
HEADERS
Content-Type
application/json
BODY
```

{

"size": 0,
"aggs": {

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data $'{\"size\": 0, \"aggs\": { \"sampling\":
{ \"diversified_sampler\": {\"field\":\"family\", \"shard_size\":150,
\"max_docs_per_value\" : 61}, \"aggs\": { \"significant_terms_category\":
{ \"significant_terms\": { \"field\": \"category\" } } } } }'
```

#### Example Request - cf\_etf\_dividend\_nested\_amount

POST http://localhost:9200/cf etf dividend nested/ search

}

}

}

**HEADERS** 

```
Content-Type
application/json
BODY
{
       "size":0,
       "aggs": {
               "per symbol":{
                        "terms": {"field":"symbol", "size":3},
                                "total dividend": {
                                       "nested": {
                                               "path": "announcement"
                                        "aggs": {
                                               "total amount": {"sum": {"field":
"announcement.amount"}}
                                       }
                               }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_dividend_nested/_search"
   --header "Content-Type: application/json" --data
$'{\"size\":0,\"aggs\":{\"per_symbol\":{\"terms\":{\"field\":\"symbol\",\"size\":3},\"
   aggs\":{\"total_dividend\":{\"path\":\"announcement\"},\"aggs\":{\"total_a
   mount\":{\"sum\":{\"field\":\"announcement.amount\"}}}}}}'
```

# **Example Request - cf\_etf\_dividend\_reverse\_nested**

POST http://localhost:9200/cf\_etf\_dividend\_nested/\_search

```
HEADERS
Content-Type
application/json
BODY
{
       "size":0,
       "aggs": {
               "etf_category_distribution_on_dividend_type":{
                        "nested": {
                               "path": "announcement"
                        "aggs":{
                               "by dividend type": {
                                       "terms": {"field": "announcement.type"},
                                       "aggs": {
                                              "total_by_etf_category":{
                                                      "reverse_nested":{},
                                                      "aggs": {
                                                               "category":{"terms":
{"field": "category"}}
                                              }
                                      }
                               }
                       }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_dividend_nested/_search"
   --header "Content-Type: application/json" --data $'{ \"size\":0, \"aggs\":
   { \"etf_category_distribution_on_dividend_type\":{ \"nested\":
   { \"path\":\"announcement\" }, \"aggs\":{ \"by_dividend_type\": {\"terms\":
   {\"field\":\"announcement.type\"}, \"aggs\":
   { \"total_by_etf_category\":{ \"reverse_nested\":{}, \"aggs\":
   { \"category\":{\"terms\": {\"field\": \"category\"}} } } } } } } } }}}}
```

#### Example Request - cf\_etf\_global

```
POST http://localhost:9200/cf_etf/_search
```

```
HEADERS
Content-Type
application/json

BODY
{
    "size":0,
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data $'{ \"size\":0, \"query\":{\"prefix\":
{\"family\":\"iShares\"}}, \"aggs\": { \"ishares_avg_rating\": {\"avg\":
{\"field\":\"rating\"}}, \"overall_avg_rating\": {\"global\":{},
\"aggs\":{\"global_avg_rating\":{\"field\":\"rating\"}}} } }'
```

## **Example Request - cf\_etf\_missing\_category**

POST http://localhost:9200/cf\_etf/\_search

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data
$'{\"size\":0,\"aggs\":{\"not_rated_count\":{\"missing\":{\"field\":\"rating\"}}}}'
```

#### **Example Request - cf\_etf\_composite**

POST http://localhost:9200/cf\_etf/\_search

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data $'{ \"query\": {\"query_string\": {\"query\":
\"rating:[4 TO 5]\"}}, \"size\": 0, \"aggs\": { \"multi_sources\": { \"composite\":
{ \"sources\": [ {\"family\": {\"terms\": {\"field\":\"family\"}}}, {\"rating\":
{\"terms\":{\"field\":\"rating\"}} ], \"size\":5 } } } }'
```

## Example Request - cf\_etf\_adjacent\_matrix

POST http://localhost:9200/cf\_etf/\_search

```
HEADERS
Content-Type
application/json
BODY
{
       "size": 0,
       "aggs": {
               "adjacency filters": {
                       "adjacency matrix": {
                               "filters": {
                                       "rating gte 5": {"range":{"rating":{"gte":5}}},
                                      "family_prefix_A": {"prefix":{"family":"iShares"}}
                               }
                       }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --data $'{\"size\": 0, \"aggs\":
{ \"adjacency_filters\": { \"rating_gte_5\":
{\"range\":{\"rating\":{\"gte\":5}}}, \"family_prefix_A\":
{\"prefix\":{\"family\":\"iShares\"}} } } } } }'
```

#### Example Request - cf\_etf\_dividend\_join\_parent\_aggs

POST localhost:9200/cf\_etf\_dividend\_join/\_search

HEADERS Content-Type application/json

```
curl --location --request POST "localhost:9200/cf_etf_dividend_join/_search" --header
"Content-Type: application/json" --data
$'{\"size\":0,\"aggs\":{\"cf_etf\":{\"parent\":{\"type\":\"dividend\"},\"aggs\":{\"count\":{\"value_count\":{\"field\":\"symbol\"}}}}}'
```

## Example Request - cf\_etf\_dividend\_join\_children\_aggs

POST localhost:9200/cf\_etf\_dividend\_join/\_search

```
HEADERS
Content-Type
```

application/json

```
curl --location --request POST "localhost:9200/cf_etf_dividend_join/_search" --header
"Content-Type: application/json" --data
$'{\"size\":0,\"aggs\":{\"dividend_for_symbol\":{\"terms\":{"field\":\"symbol\"},\"agg
s\":{\"dividend\":{\"children\":{\"type\":\"dividend\"},\"aggs\":{\"total_dividend\":{\"sum\":{\"field\":\"amount\"}}}}}}'
```

#### Example Request - cf etf hist price acwf avg monthly close

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

HEADERS Content-Type application/json

```
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_avg_close": {
                        "date histogram":{
                               "field": "date",
                               "interval": "month",
                               "format": "yyyy-MM-dd"
                       },
"aggs":{
    "avg_close_on_month":{
          "avq":{"field":'
                                      "avg":{"field":"close"}
              "avg bucket": {
                               "buckets path": "monthly avg close >avg close on month"
               }
       }
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{\"monthly_avg_close\": {\"date_histogram\":{\"field\":\"date\",
\"interval\": \"month\", \"format\":\"yyyy-MM-dd\" },
\"aggs\":{\"avg_close_on_month\":{\"avg\":{\"field\":\"close\"}}}},
\"overall_avg_close\":{\"avg_bucket\":{\"buckets_path\":\"monthly_avg_close>avg_close_on_month\"}}}'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_max\_monthly\_avg\_close

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_avg_close\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"avg_close_on_month\":{ \"avg\":{\"field\":\"close\"} } } },
\"overall_max_avg_close\":{ \"max_bucket\": { \"buckets_path\":
\"monthly_avg_close>avg_close_on_month\" } } }'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_min\_monthly\_avg\_close

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

#### HEADERS Content-Type application/json accept application/json

#### BODY

```
}
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_avg_close\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"avg_close_on_month\":{ \"avg\":{\"field\":\"close\"} } } },
\"overall_min_avg_close\":{ \"min_bucket\": { \"buckets_path\":
\"monthly_avg_close>avg_close_on_month\" } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_sum\_monthly\_change

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_change": {
                       "date histogram":{
                              "field": "date",
                              "interval": "month",
                              "format": "yyyy-MM-dd"
                       'aggs":{
                              "change on month":{
                                      "sum":{"field":"change"}
                       }
               "overall monthly change":{
                       "sum bucket": {
                              "buckets_path": "monthly_change>change_on_month"
              }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{\"monthly_change\": {\"date_histogram\":{\"field\":\"date\",
\"interval\":\"month\", \"format\":\"yyyy-MM-dd\"},
\"aggs\":{\"change_on_month\":{\"sum\":{\"field\":\"change\"}}},
```

```
\"overall_monthly_change\":{ \"sum_bucket\": { \"buckets_path\":
\"monthly_change>change_on_month\" } } }'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_statistics\_monthly\_change

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly change": {
                        "date histogram":{
                                "field": "date",
                                "interval": "month",
                                "format": "yyyy-MM-dd"
                       },
"aggs":{
"
                                "change on month":{
                                        "sum":{"field":"change"}
               "stats_monthly_change":{
                        "stats bucket": {
                                "buckets path": "monthly change>change on month"
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"change_on_month\":{ \"sum\":{\"field\":\"change\"} } } },
\"overall_monthly_change\":{ \"sum_bucket\": { \"buckets_path\":
\"monthly_change>change_on_month\" } } }'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_extended\_statistics\_monthly\_change

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

HEADERS Content-Type

```
application/json
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_change": {
                       "date histogram":{
                               "field": "date",
                               "interval": "month",
                               "format": "yyyy-MM-dd"
                        "aggs":{
                               "change on month":{
                                      "sum":{"field":"change"}
               },
               "extended stats monthly change":{
                       "extended stats bucket": {
                               "buckets path": "monthly change>change on month"
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"change_on_month\":{ \"sum\":{\"field\":\"change\"} } } },
\"extended_stats_monthly_change\":{ \"extended_stats_bucket\": { \"buckets_path\":
\"monthly_change>change_on_month\" } } }'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_percentiles\_weekly\_change

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"weekly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"change_on_week\":{ \"sum\":{\"field\":\"change\"} } } },
\"percentile_weekly_change\":{ \"percentiles_bucket\": { \"buckets_path\":
\"weekly_change>change_on_week\" } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_cumulative\_sum

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_change": {
                       "date_histogram":{
                              "field": "date",
                              "interval": "month",
                              "format": "yyyy-MM-dd"
                       },
                       "aggs":{
                              "change on month":{
                                     "sum":{"field":"change"}
                              "cumulative change":{
                                     "cumulative sum": {
                                             "buckets path": "change on month"
                                     }
```

```
}
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly_change\"
:{\"date_histogram\":{\"field\":\"date\",\"interval\":\"month\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"change_on_month\":{\"sum\":{\"field\":\"change\"}},\"cumulative_chan
ge\":{\"cumulative_sum\":{\"buckets_path\":\"change_on_month\"}}}}}'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_derivative

POST http://localhost:9200/cf etf hist price/ search

}

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_change": {
                       "date_histogram":{
                               "field": "date",
                               "interval": "month",
                               "format": "yyyy-MM-dd"
                        "aggs":{
                               "change_on_month":{
                                      "sum":{"field":"change"}
                               "first order derivative":{
                                      "derivative": {
                                              "buckets path": "change on month"
                               },
                               "second order derivative": {
                                      "derivative": {
                                              "buckets path": "first order derivative"
                               }
                       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
```

```
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"change_on_month\":{ \"sum\":{\"field\":\"change\"} },
\"first_order_derivative\": { \"buckets_path\":
\"change_on_month\" } }, \"second_order_derivative\": { \"derivative\":
{ \"buckets_path\": \"first_order_derivative\" } } } } }'
```

## Example Request - cf\_etf\_hist\_price\_bucket\_script

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_change": {
                        "date histogram":{
                               "field": "date",
                               "interval": "month",
                               "format": "yyyy-MM-dd"
                        ,
'aqgs":{
                                "change_on_month":{ "sum":{"field":"change"}},
                                "min change on month":{"min":{"field":"change"}},
                                "max change on month":{"max":{"field":"change"}},
                               "range of change": {
                                       "bucket script":{
                                               "buckets path":{
                                                      "min value": "min change on month",
                                                      "max value": "max_change_on_month"
                                              },
"script":"params.max_value -
params.min value"
                                       }
                               }
                        }
               }
       }
```

curl --location --request POST "http://localhost:9200/cf\_etf\_hist\_price/\_search" -header "Content-Type: application/json" --header "accept: application/json" --data
\$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly\_change\"
:{\"date\_histogram\":{\"field\":\"date\",\"interval\":\"month\",\"format\":\"yyyy-MMdd\"},\"aggs\":{\"change\_on\_month\":{\"sum\":{\"field\":\"change\"}},\"min\_change\_on\_m
onth\":{\"min\":{\"field\":\"change\"}},\"max\_change\_on\_month\":{\"max\":{\"field\":\"
change\"}},\"range\_of\_change\":{\"bucket\_script\":{\"buckets\_path\":{\"min\_value\":\"m

```
in_change_on_month\",\"max_value\":\"max_change_on_month\"},\"script\":\"params.max_va
lue - params.min_value\"}}}}}'
```

#### Example Request - cf\_etf\_hist\_price\_bucket\_selector

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
HEADERS
```

```
Content-Type application/json accept application/json
```

```
BODY
```

```
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
        "aggs":{
         "negative_monthly_change": {
          "30+0 histogram":{
                                  "field": "date",
                                  "interval": "month",
                                  "format": "yyyy-MM-dd"
                         },
"aggs":{
"
                                  "change on month":{ "sum":{"field":"change"}},
                                  "filter_positive_change_on_month":{
                                          "bucket selector":{
                                                  "buckets path":{
                                                          "monthly_change_value": "change on mo
nth"
                                                  "script": "params.monthly change value<0"
                                          }
                                 }
                         }
                }
        }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"negative_monthly
_change\":{\"date_histogram\":{\"field\":\"date\",\"interval\":\"month\",\"format\":\"
yyyy-MM-
dd\"},\"aggs\":{\"change_on_month\":{\"sum\":{\"field\":\"change\"}},\"filter_positive
_change_on_month\":{\"bucket_selector\":{\"buckets_path\":{\"monthly_change_value\":\"
change_on_month\"},\"script\":\"params.monthly_change_value<0\"}}}}}'</pre>
```

#### Example Request - cf\_etf\_dividend\_nested\_amount bucket\_sort

POST http://localhost:9200/cf\_etf\_dividend\_nested/\_search

```
HEADERS
Content-Type
application/json
```

```
BODY
{
       "size":0,
       "aggs": {
              "per symbol":{
                     "terms": {"field":"symbol"},
                     "nested": {
                                         "path": "announcement"
                                   'aggs": {
                                          "total amount": {"sum": {"field":
"announcement.amount"}}
                                   bucket sort": {
                                         "sort":
[{"total dividend.total amount":{"order":"desc"}}],
                                         "from":0,
                                         "size":3
                                  }
                            }
                     }
             }
      }
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_dividend_nested/_search"
   --header "Content-Type: application/json" --data $'{ \"size\":0, \"aggs\":
   { \"per_symbol\":{ \"terms\": {\"field\":\"symbol\"}, \"aggs\":{ \"total_dividend\":
   { \"nested\": { \"path\":\"announcement\" }, \"aggs\": { \"total_amount\": {\"sum\":
   {\"field\": \"announcement.amount\"}} }, \"sort\": { \"bucket_sort\": { \"sort\":
   [{\"total_dividend.total_amount\":{\"order\":\"desc\"}}], \"from\":0,
   \"size\":3 } } } } } '
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_serial\_diff

```
HEADERS
Content-Type
application/json

BODY
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
        "aggs":{
```

```
"serial_diff_weekly_avg_change": {
                       "date_histogram":{
                               "field": "date",
                               "interval": "week",
                               "format": "yyyy-MM-dd"
                       },
"aggs":{
",
                               "weekly_avg_change":{
                                      "avg":{"field":"change"}
                               "weekly avg serial diff": {
                                      "serial diff": {
                                              "buckets path": "weekly avg change",
                                              "lag":1
                                      }
                               }
                       }
              }
       }
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --data $'{\"size\": 0, \"query\":{\"match\":
{\"symbol\":\"ACWF\"}}, \"aggs\":{\"serial_diff_weekly_avg_change\":
{\"date_histogram\":{\"field\":\"date\", \"interval\":\"week\", \"format\":
\"yyyy-MM-dd\" }, \"aggs\":{\"weekly_avg_change\":{\"avg\":{\"field\":\"change\"}},
\"weekly_avg_serial_diff\":{\"serial_diff\":
{\"buckets_path\":\"weekly_avg_change\", \"lag\":1}}}'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_moving\_avg\_simple

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

**HEADERS** 

```
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
        "aggs":{
                "monthly_change": {
                         "date histogram":{
                                "field": "date",
                                "interval": "week",
                                "format": "yyyy-MM-dd"
                         "aggs": {
                                "weekly_change":{
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" }, \"aggs\":
{ \"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly_moving_avg\":
{ \"moving_avg\":{ \"buckets_path\":\"weekly_change\", \"model\":\"simple\",
\"window\":4, \"predict\":4 } } } } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_moving\_avg\_linear

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
              "monthly_change": {
                       "date_histogram":{
                              "field": "date",
                              "interval": "week",
                              "format": "yyyy-MM-dd"
                       "aggs": {
                               "weekly_change":{
                                      "sum":{"field":"change"}
                               "weekly moving avg": {
                                      "moving_avg":{
                                             "buckets_path":"weekly_change",
                                             "model": "linear",
                                             "window":4,
                                             "predict":4
```

```
}
}
}
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" }, \"aggs\":
{ \"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly_moving_avg\":
{ \"moving_avg\":{ \"buckets_path\":\"weekly_change\", \"model\":\"linear\",
\"window\":4, \"predict\":4 } } } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_moving\_avg\_ewma

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

#### **HEADERS**

```
Content-Type
application/json
accept
application/json
```

```
BODY
```

```
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
              "monthly_change": {
                       "date histogram":{
                              "field": "date",
                              "interval": "week",
                              "format": "yyyy-MM-dd"
                       "aggs": {
                              "weekly_change":{
                                      "sum":{"field":"change"}
                              "weekly moving avg": {
                                      "moving avg":{
                                             "buckets path": "weekly change",
                                             "model": "ewma",
                                             "settings":{"alpha":0.3},
                                             "window":4,
                                             "predict":4
                                     }
                              }
                       }
              }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly_change\"
:{\"date_histogram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"weekly_change\":{\"sum\":{\"field\":\"change\"}},\"weekly_moving_avg
\":{\"moving_avg\":{\"buckets_path\":\"weekly_change\",\"model\":\"ewma\",\"settings\"
:{\"alpha\":0.3},\"window\":4,\"predict\":4}}}}'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_moving\_avg\_holt\_linear

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

}

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly change": {
                        "date histogram":{
                               "field": "date",
                               "interval": "week",
                               "format": "yyyy-MM-dd"
                        'aggs": {
                                "weekly_change":{
                                       "sum":{"field":"change"}
                                'weekly moving avg": {
                                       moving_avg":{
                                               "buckets_path": "weekly change",
                                               "model": "holt",
                                               "settings":{"alpha":0.3, "beta":0.3},
                                               "window":4,
                                               "predict":4
                                       }
                               }
                        }
               }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{ \"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" }, \"aggs\":
{ \"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly_moving_avg\":
{ \"moving_avg\":{ \"buckets_path\":\"weekly_change\", \"model\":\"holt\",
\"settings\":{\"alpha\":0.3, \"beta\":0.3}, \"window\":4, \"predict\":4 } } } } } }'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_moving\_avg\_holt\_winters

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly change": {
                        "date histogram":{
                               "field": "date",
                               "interval": "week",
                               "format": "yyyy-MM-dd"
                        "aggs": {
                                "weekly change":{
                                       "sum":{"field":"change"}
                                'weekly moving avg": {
                                       "moving_avg":{
                                               "buckets_path": "weekly change",
                                              "model": "holt winters",
                                              "settings":{"type": "mult", "alpha":0.8,
"beta":0.3, "gamma":0.3, "period":1},
                                              "window":4,
                                              "predict":4
                                      }
                               }
                       }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{ \"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" }, \"aggs\":
{ \"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly_moving_avg\":
{ \"moving_avg\":{ \"buckets_path\":\"weekly_change\", \"model\":\"holt_winters\",
\"settings\":{\"type\": \"mult\",\"alpha\":0.8, \"beta\":0.3, \"gamma\":0.3,
\"period\":1}, \"window\":4, \"predict\":4 } } } } }'
```

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
```

```
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
    "monthly_change": {
    "date history
                         "date histogram":{
                                 "field": "date",
                                 "interval": "week",
                                 "format": "yyyy-MM-dd"
                        },
"aggs": {
"w
                                 "weekly change":{
                                         "sum":{"field":"change"}
                                 },
                                 "max weekly change": {
                                         "moving fn":{
                                                 "buckets_path":"weekly_change",
                                                 "script": "MovingFunctions.max(values)",
                                                 "window":4
                                         }
                                 }
                         }
               }
       }
```

curl --location --request POST "http://localhost:9200/cf\_etf\_hist\_price/\_search" -header "Content-Type: application/json" --header "accept: application/json" --data
\$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly\_change\"
:{\"date\_histogram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MMdd\"},\"aggs\":{\"weekly\_change\":{\"sum\":{\"field\":\"change\"}},\"max\_weekly\_change
\":{\"moving\_fn\":{\"buckets\_path\":\"weekly\_change\",\"script\":\"MovingFunctions.max
(values)\",\"window\":4}}}}}'

#### Example Request - cf\_etf\_hist\_price\_acwf\_moving\_fn\_min

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
```

```
"size": 0,
    "query":{"match": {"symbol":"ACWF"}},
```

```
"aggs":{
       "monthly_change": {
                "date_histogram":{
                       "field": "date",
                       "interval": "week",
                       "format": "yyyy-MM-dd"
                "aggs": {
                       "weekly_change":{
                              "sum":{"field":"change"}
                       "min_weekly_change": {
                               "moving fn":{
                                      "buckets_path": "weekly change",
                                      "script": "MovingFunctions.min(values)",
                                      "window":4
                              }
                       }
               }
       }
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{\"monthly_change\": {\"date_histogram\":{\"field\":\"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" }, \"aggs\":
{\"weekly_change\":{\"sum\":{\"field\":\"change\"}}, \"min_weekly_change\":
{\"moving_fn\":{\"buckets_path\":\"weekly_change\",
\"script\":\"MovingFunctions.min(values)\", \"window\":4 } } } } } }'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_moving\_fn\_sum

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

#### **HEADERS**

```
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
        "aggs":{
               "monthly_change": {
                        "date histogram":{
                                "field": "date",
                                "interval": "week",
                                "format": "yyyy-MM-dd"
                        "aggs": {
                                "weekly change":{
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\": 0, \"query\":{\"match\": {\"symbol\":\"ACWF\"}},
\"aggs\":{ \"monthly_change\": { \"date_histogram\":{ \"field\": \"date\",
\"interval\": \"week\", \"format\": \"yyyy-MM-dd\" }, \"aggs\":
{ \"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"total_weekly_change\":
{ \"moving_fn\":{ \"buckets_path\":\"weekly_change\",
\"script\":\"MovingFunctions.sum(values)\", \"window\":4 } } } } } } }'
```

# Example Request - cf\_etf\_hist\_price\_acwf\_moving\_fn\_unweightedAvg

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
BODY
```

```
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "weekly_change": {
                       "date_histogram":{
                              "field": "date",
                              "interval": "week",
                              "format": "yyyy-MM-dd"
                       "aggs": {
                              "weekly change":{
                                      "sum":{"field":"change"}
                               "weekly change unweightedAvg": {
                                      "moving fn":{
                                              "buckets path":"weekly change",
                                             "script": "MovingFunctions.unweightedAvg(val
ues)",
                                             "window":4
                                     }
```

```
}
}
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"weekly_change\":
{\"date_histogram\":{\"field\":\"interval\":\"week\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"weekly_change\":{\"sum\":{\"field\":\"change\"}},\"weekly_change_unw
eightedAvg\":{\"moving_fn\":{\"buckets_path\":\"weekly_change\",\"script\":\"MovingFun
ctions.unweightedAvg(values)\",\"window\":4}}}}}'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_moving\_fn\_linearweightedAvg

POST http://localhost:9200/cf\_etf\_hist\_price/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
        "aggs":{
                "monthly_change": {
                         "date histogram":{
                                "field": "date",
                                "interval": "week",
                                "format": "yyyy-MM-dd"
                        },
"aggs": {
    "w
                                "weekly_change":{
                                        "sum":{"field":"change"}
                                 'weekly change unweightedAvg": {
                                        "moving fn":{
                                                "buckets path": "weekly change",
                                                "script": "MovingFunctions.linearWeightedAvg
(values)",
                                                "window":4
                                        }
                                }
                        }
               }
       }
```

curl --location --request POST "http://localhost:9200/cf\_etf\_hist\_price/\_search" -header "Content-Type: application/json" --header "accept: application/json" --data
\$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"weekly\_change\":

{\"date\_histogram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MM-dd\"},\"aggs\":{\"weekly\_change\":{\"sum\":{\"field\":\"change\"}},\"weekly\_change\_unweightedAvg\":{\"moving\_fn\":{\"buckets\_path\":\"weekly\_change\",\"script\":\"MovingFunctions.unweightedAvg(values)\",\"window\":4}}}}}'

## Example Request - cf etf hist price acwf moving fn stdDev

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
       "size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
               "monthly_change": {
                        "date histogram":{
                               "field": "date",
                               "interval": "week",
                               "format": "yyyy-MM-dd"
                        "aggs": {
                               "weekly change":{
                                       "sum":{"field":"change"}
                                "weekly change stdDev": {
                                       "moving fn":{
                                               "buckets path": "weekly change",
                                               "script": "MovingFunctions.stdDev(values,
MovingFunctions.unweightedAvg(values))",
                                              "window":4
                                       }
                               }
                       }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly_change\"
:{\"date_histogram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"weekly_change\":{\"field\":\"change\"}},\"weekly_change_std
Dev\":{\"moving_fn\":{\"buckets_path\":\"weekly_change\",\"script\":\"MovingFunctions.
stdDev(values,MovingFunctions.unweightedAvg(values))\",\"window\":4}}}}'
```

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
{
        "size": 0,
        "query":{"match": {"symbol":"ACWF"}},
        "aggs":{
               "monthly_change": {
                        "date histogram":{
                                "field": "date",
                                "interval": "week",
                                "format": "yyyy-MM-dd"
                        },
"aggs": {
"w
                                "weekly change":{
                                        "sum":{"field":"change"}
                                "weekly change ewma": {
                                        "moving fn":{
                                               "buckets path": "weekly change",
                                               "script": "MovingFunctions.ewma(values,
0.3)",
                                               "window":4
                                       }
                                }
                        }
               }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly_change\"
:{\"date_histogram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"weekly_change\":{\"sum\":{\"field\":\"change\"}},\"weekly_change_ewm
a\":{\"moving_fn\":{\"buckets_path\":\"weekly_change\",\"script\":\"MovingFunctions.ew
ma(values,0.3)\",\"window\":4}}}}}'
```

#### Example Request - cf\_etf\_hist\_price\_acwf\_moving\_fn\_holt

```
HEADERS
Content-Type
application/json
accept
application/json
BODY
```

```
"size": 0,
       "query":{"match": {"symbol":"ACWF"}},
       "aggs":{
              "monthly_change": {
                       "date histogram":{
                              "field": "date",
                              "interval": "week",
                              "format": "yyyy-MM-dd"
                       "aggs": {
                              "weekly change":{
                                      "sum":{"field":"change"}
                              "weekly_change_holt": {
                                      "moving fn":{
                                             "buckets path": "weekly change",
                                             "script": "MovingFunctions.holt(values, 0.3,
0.3)",
                                             "window":4
                                     }
                              }
                      }
              }
       }
```

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly_change\"
:{\"date_histogram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"weekly_change\":{\"sum\":{\"field\":\"change\"}},\"weekly_change_hol
t\":{\"moving_fn\":{\"buckets_path\":\"weekly_change\",\"script\":\"MovingFunctions.ho
lt(values,0.3,0.3)\",\"window\":4}}}}}'
```

## Example Request - cf\_etf\_hist\_price\_acwf\_moving\_fn\_holtwinters

```
curl --location --request POST "http://localhost:9200/cf_etf_hist_price/_search" --
header "Content-Type: application/json" --header "accept: application/json" --data
$'{\"size\":
0,\"query\":{\"match\":{\"symbol\":\"ACWF\"}},\"aggs\":{\"monthly_change\":{\"date_his
togram\":{\"field\":\"date\",\"interval\":\"week\",\"format\":\"yyyy-MM-
dd\"},\"aggs\":{\"weekly_change\":{\"sum\":{\"field\":\"change\"}},\"weekly_change_hol
tWinters\":{\"moving_fn\":{\"buckets_path\":\"weekly_change\",\"script\":\"MovingFunct
ions.holtWinters(values,0.8,0.3,0.1,1,false)\",\"window\":4}}}}'
```

# Example Request - cf\_etf\_hist\_price\_terms\_rating post\_filter

POST http://localhost:9200/cf\_etf/\_search

```
HEADERS
Content-Type
application/json
accept
application/json
```

```
curl --location --request POST "http://localhost:9200/cf_etf/_search" --header
"Content-Type: application/json" --header "accept: application/json" --data
$'{\"aggs\":{\"terms_on_rating\":{\"terms\":{\"field\":\"rating\"}}},
\"post_filter\":{\"range\":{\"rating\":5}}}}'
```

CHAPTER8