# Chapter8

### GET IEX\_ACWF\_chart\_3m

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

**Example Request** 

IEX\_ACWF\_chart\_3m

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

### GET cf\_etf\_historical\_prices\_mapping

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

Example Request

cf\_etf\_historical\_prices\_mapping

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

### GET cf\_etf\_historical\_prices document\_count

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

Example Request

cf\_etf\_historical\_prices document\_count

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

# POST cf\_etf\_hist\_price\_dcoument\_search\_all

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

**HEADERS** 

Content-Type

application/json

```
BODY
```

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

Example Request

cf_etf_hist_price_dcoument_search_all

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

# POST cf\_etf\_hist\_price\_matrix\_stats

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

#### **HEADERS**

Content-Type

application/json

accept

application/json

BODY

Example Request

```
cf_etf_hist_price_matrix_stats
```

```
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\"] } } }'
```

### GET count\_cf\_etf\_hist\_price\_index\_dcoument

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

```
Example Request
```

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

### DEL delete cf etf hist price index

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

```
Example Request
```

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

### POST cf\_etf\_hist\_price\_avg\_acwf\_change

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_price": {"avg": { "field": "change" }}}
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\" }}} }'
POST cf_etf_hist_price_weight_avg_acwf_change
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"}
               }
Example Request
cf_etf_hist_price_weight_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_with_vol_weight\": { \"weighted_avg\": { \"value\": {\"field\": \"change\"},
\"weight\": {\"field\": \"volume\"} } } } }'
```

# POST cf\_etf\_morningstart\_categories\_cardinality

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

**HEADERS** 

#### Example Request

cf\_etf\_morningstart\_categories\_cardinality

```
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\"} } }
}'
```

### POST cf\_etf\_morningstart\_categories\_value\_count

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

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

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

Example Request

 $cf\_etf\_morningstart\_categories\_value\_count$ 

```
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\": {\"field\": \"market_cap\"} } }'
```

# POST cf\_etf\_dividend\_acwf\_amount\_sum

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

**HEADERS** 

Content-Type

application/json

**BODY** 

```
Example Request
```

```
cf_etf_dividend_acwf_amount_sum
```

```
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 cf\_etf\_hist\_price\_acwf\_minimum\_open\_price

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

#### **HEADERS**

```
Content-Type
```

application/json

accept

application/json

BODY

#### Example Request

```
cf_etf_hist_price_acwf_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\"} } }'
```

### POST cf\_etf\_hist\_price\_acwf\_maximum\_open\_price

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

#### **HEADERS**

#### Example Request

cf\_etf\_hist\_price\_acwf\_maximum\_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\": { \"maximum_open_price\": { \"max\":
{\"field\": \"open\"} } }'
```

### POST cf\_etf\_hist\_price\_acwf\_stats\_open\_price

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

#### **HEADERS**

Content-Type

application/json

accept

application/json

```
BODY
```

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

"aggs": {
    "stats_open_price": {
        "stats": {"field": "open"}
    }
}
```

#### Example Request

```
cf_etf_hist_price_acwf_stats_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\": { \"stats_open_price\": { \"stats\": {\"field\": \"open\"} } }'
```

#### POST cf\_etf\_hist\_price\_acwf\_extended\_stats\_open\_price

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

#### **HEADERS**

Content-Type

application/json

accept

application/json

BODY

```
Example Request
```

```
cf_etf_hist_price_acwf_extended_stats_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\": { \"extend_stats_open_price\": {
\"extended_stats\": {\"field\": \"open\"} } }'
```

### POST cf\_etf\_top\_hit\_morningstar\_category

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

#### **HEADERS**

Content-Type

application/json

accept

application/json

#### BODY

#### Example Request

cf\_etf\_top\_hit\_morningstar\_category

```
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\": { \"field\":\"morningstar_category\", \"size\": 5 },
\"aggs\":{ \"category_top_hits\": { \"top_hits\": {} } } } }'
```

# POST cf\_etf\_hist\_price\_percentiles\_open\_price

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

**HEADERS** 

```
Content-Type
application/json
accept
application/json
BODY
        "size": 0,
        "query": { "match": { "symbol": "ACWF"}},
    "aggs": {
        "open price percentiles": {
                "percentiles": {"field":"open"}
}
Example Request
```

```
cf_etf_hist_price_percentiles_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\": { \"open_price_percentiles\": {
\"percentiles\": {\"field\":\"open\"} } }'
```

# POST cf\_etf\_hist\_price\_percentile\_rank\_open\_price

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

```
Content-Type
application/json
accept
application/json
BODY
       "size": 0,
       "query": { "match": { "symbol": "ACWF"}},
    "aggs": {
       "open price percentile rank": {
              "percentile ranks": {"field":"open", "values":28.5}
Example Request
cf_etf_hist_price_percentile_rank_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\": { \"open_price_percentile_rank\": {
\"percentile_ranks\": {\"field\":\"open\", \"values\":28.5} } }'
POST cf_etf_hist_price_mad_acwf_percetChange
http://localhost:9200/cf_etf_hist_price/_search
HEADERS
```

```
Content-Type

application/json

accept

application/json

BODY

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

### POST cf\_etf\_hist\_price\_scripted\_metric

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

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

```
Example Request
```

cf\_etf\_hist\_price\_scripted\_metric

```
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)\" } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_histogram

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

#### **HEADERS**

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

BODY

Example Request

 $cf\_etf\_hist\_price\_acwf\_histogram$ 

```
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} } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_date\_histogram

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

**HEADERS** 

Example Request

```
cf_etf_hist_price_acwf_date_histogram
```

```
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 cf\_etf\_hist\_price\_acwf\_auto\_interval\_date\_histogram

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

**HEADERS** 

#### Example Request

```
cf_etf_hist_price_acwf_auto_interval_date_histogram
```

```
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\" } }
}'
```

# POST cf\_etf\_hist\_price\_acwf\_ranges

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

#### **HEADERS**

```
Content-Type
application/json
accept
application/json
BODY
       "size": 0,
       "query": { "match": { "symbol": "ACWF"}},
               "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 ranges
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\"}] } } }

# POST cf\_etf\_hist\_price\_acwf\_date\_ranges

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

#### **HEADERS**

Content-Type

application/json

```
accept application/json
```

```
BODY
```

#### Example Request

cf\_etf\_hist\_price\_acwf\_date\_ranges

```
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\"}] } } } } }'
```

# POST cf\_etf\_hist\_price\_filter\_sub\_aggs

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

#### **HEADERS**

Content-Type application/json accept application/json

BODY

{

```
"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_filter_sub_aggs
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\"}}} } } } } }
POST cf_etf_hist_price_filters
http://localhost:9200/cf_etf_hist_price/_search
HEADERS
Content-Type
application/json
accept
```

application/json

BODY

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```
Example Request
cf_etf_hist_price_filters
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\":{ \"less_than_avg\": {\"range\": {\"changePercent\":
{\"lt\":0.60385}}}, \"greater_than_avg\":{\"range\": {\"changePercent\":{\"gte\":0.60385}}} } } } }
} }'
```

### POST cf\_etf\_hist\_price\_terms\_rating

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

**HEADERS** 

```
Content-Type
application/json
accept
application/json
BODY
        "size": 0,
        "aggs":{
                 "terms_on_rating": {
                          "terms":{
                                  "field": "rating"
Example Request
```

cf\_etf\_hist\_price\_terms\_rating

```
application/json" --header "accept: application/json" --data '' \"size\": 0, \"aggs\": {\"terms_on_rating\": {\"field\":\"rating\"}}}
```

### POST cf\_etf\_hist\_price\_significant\_terms

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

**HEADERS** 

Example Request

cf\_etf\_hist\_price\_significant\_terms

```
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_morningstar\":{ \"significant_terms\":{
\"field\":\"morningstar_category\" } } }'
```

# POST cf\_etf\_hist\_price\_significant\_text

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

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

# POST cf\_etf\_hist\_price\_sampler

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

**HEADERS** 

Content-Type

application/json

BODY

```
{
    "size": 0,
    "aggs": {
```

Example Request

cf\_etf\_hist\_price\_sampler

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

### POST cf\_etf\_hist\_price\_diversified\_sampler\_10

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

**HEADERS** 

Content-Type

application/json

BODY

```
Example Request
cf_etf_hist_price_diversified_sampler_10

curl --location --request POST "http://localhost:9200/cf_etf/_search" --header "Content-Type: application/json" --data $'{ \"size\": 0, \"aggs\": { \"siampling\": { \"diversified_sampler\": {\"field\":\"family\", \"shard_size\":150, \"max_docs_per_value\" : 10}, \"aggs\": { \"significant_terms_category\": { \"significant_terms\": { \"field\": \"category\" } } } } } }'
```

# POST cf\_etf\_hist\_price\_diverified\_sampler\_61

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

**HEADERS** 

Content-Type

application/json

BODY

Example Request

```
cf_etf_hist_price_diverified_sampler_61
```

```
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\" } } } } } }'
```

### POST cf etf dividend nested amount

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

**HEADERS** 

Content-Type

application/json

BODY

Example Request

cf\_etf\_dividend\_nested\_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_amount\": {\"sum\": {\"field\":
    \"announcement.amount\"}} } } } } } }
```

### POST cf\_etf\_dividend\_reverse\_nested

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

**HEADERS** 

Content-Type

application/json

BODY

```
"size":0,
       "aggs": {
              "etf_category_distribution_on_dividend_type":{
                      "nested": {
                      },
                      "aggs":{
                              "by_dividend_type": {
                                     "terms": {"field": "announcement.type"},
                                            "total_by_etf_category":{
                                                   "reverse_nested":{},
                                                   "aggs": {
                                                            "category":{"terms": {"field":
"category"}}
                                            }
                            }
                      }
```

Example Request

cf\_etf\_dividend\_reverse\_nested

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\":{\"terms\": {\"field\":\"category\":{\"terms\": {\"field\":\"category\":{\"terms\": {\"field\":\"category\":{\"terms\": {\"field\":\"category\":{\"terms\": {\"field\":\"category\":{\"terms\": {\"terms\": {\"terms
```

### POST cf\_etf\_global

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

**HEADERS** 

Content-Type

application/json

BODY

```
{
    "size":0,
    "query":{"prefix": {"family":"iShares"}},
    "aggs": {
        "ishares_avg_rating": {"avg": {"field":"rating"}},
        "overall_avg_rating": {"global":{}, "aggs":{"global_avg_rating":{"avg":
{"field":"rating"}}}}
}
```

Example Request

cf etf global

# POST cf\_etf\_missing\_category

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

Content-Type

application/json

BODY

Example Request

cf\_etf\_missing\_category

```
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\"} } }'
```

### POST cf\_etf\_composite

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

**HEADERS** 

Content-Type

application/json

BODY

```
Example Request

cf_etf_composite

curl --location --request POST "http://localhost:9200/cf_etf/_search" --header "Content-Type:
application/json" --data $'{ \"query\": {\"query_string\": {\"query\": \"rating:[4 T0 5]\"}},
\"size\": 0, \"aggs\": { \"multi_sources\": { \"composite\": { \"sources\": [ {\"family\": {\"terms\": {\"field\":\"rating\"}}} ],
\"size\": 5 } } } }'
```

### POST cf\_etf\_adjacent\_matrix

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

**HEADERS** 

Content-Type

application/json

BODY

Example Request

cf\_etf\_adjacent\_matrix

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

### POST cf\_etf\_dividend\_join\_parent\_aggs

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

**HEADERS** 

Content-Type

application/json

**BODY** 

Example Request

```
cf_etf_dividend_join_parent_aggs
```

```
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\"}} } } } } } }'
```

# POST cf\_etf\_dividend\_join\_children\_aggs

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

```
Content-Type
application/json
BODY
       "size":0,
       "aggs": {
              "dividend":{
                      "children": {
                             "type": "dividend"
                      },
                      "aggs": {
                              "total_dividend":{"sum":{"field":"amount"}}
             }
Example Request
cf_etf_dividend_join_children_aggs
curl --location --request POST "localhost:9200/cf_etf_dividend_join/_search" --header "Content-
Type: application/json" --data $'{ \"size\":0, \"aggs\": { \"dividend\":{ \"children\": {
\"type\": \"dividend\" }, \"aggs\": { \"total_dividend\":{\"field\":\"amount\"}} } } }
} '
```

# POST cf\_etf\_hist\_price\_acwf\_avg\_monthly\_close

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":"close"}
                                                 },
                                                 "overall avg close":{
                                                                            "avg bucket": {
                                                                                                     "buckets_path": "monthly_avg_close>avg_close_on_month"
Example Request
cf_etf_hist_price_acwf_avg_monthly_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\" },
\label{lem:close} $$ \aggs:{ \aggs:{
```

\"avg\_bucket\": { \"buckets\_path\": \"monthly\_avg\_close>avg\_close\_on\_month\" } } }'

# POST cf etf hist price acwf max monthly avg close

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":{
                                     "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 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\" },

# POST cf\_etf\_hist\_price\_acwf\_min\_monthly\_avg\_close

\"monthly\_avg\_close>avg\_close\_on\_month\" } } }'

\"aggs\":{ \"avg\_close\_on\_month\":{ \"avg\":{\"field\":\"close\"} } },

\"overall\_max\_avg\_close\":{ \"max\_bucket\": { \"buckets\_path\":

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

```
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":{
                                     "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_min_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_min_avg_close\":{ \"min_bucket\": { \"buckets_path\":
\"monthly_avg_close>avg_close_on_month\" } } }'
```

# POST cf\_etf\_hist\_price\_acwf\_sum\_monthly\_change

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

```
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 on month"
Example Request
cf_etf_hist_price_acwf_sum_monthly_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\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"change_on_month\":{ \"sum\":{\"field\":\"change\"} } },
\"overall_monthly_change\":{ \"sum_bucket\": { \"buckets_path\":
```

\"monthly\_change>change\_on\_month\" } } }'

# POST cf\_etf\_hist\_price\_acwf\_statistics\_monthly\_change

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

```
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"
                        }
Example Request
cf_etf_hist_price_acwf_statistics_monthly_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\": \"month\", \"format\": \"yyyy-MM-dd\" },
\"aggs\":{ \"change_on_month\":{ \"sum\":{\"field\":\"change\"} } },
\"overall_monthly_change\":{ \"sum_bucket\": { \"buckets_path\":
\"monthly_change>change_on_month\" } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_extended\_statistics\_monthly\_change

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"
```

```
Example Request
```

```
cf_etf_hist_price_acwf_extended_statistics_monthly_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\": \"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\" } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_percentiles\_weekly\_change

"date histogram":{

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

```
Content-Type

application/json

accept

application/json

BODY

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

```
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\" } } }'
POST cf etf hist price acwf cumulative sum
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"}
```

"cumulative change":{

"cumulative sum": {

```
"buckets path": "change on month"
                    }
            }
Example Request
cf_etf_hist_price_acwf_cumulative_sum
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\" },
\"cumulative_sum\": { \"buckets_path\": \"change_on_month\" } } } } }'
POST cf_etf_hist_price_acwf_derivative
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":{

Example Request

cf\_etf\_hist\_price\_acwf\_derivative

```
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\"} }, \"first_order_derivative\":{
\"derivative\": { \"buckets_path\": \"change_on_month\" } }, \"second_order_derivative\": {
\"derivative\": { \"buckets_path\": \"first_order_derivative\" } } } } }'
```

## POST cf\_etf\_hist\_price\_bucket\_script

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

```
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"}},
                             "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"
                             }
              }
Example Request
cf_etf_hist_price_bucket_script
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\" },
\" \gs\":{ \change_on_month}": \ \" \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\" } } } }'"

## POST cf\_etf\_hist\_price\_bucket\_selector

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

```
Content-Type
application/json
accept
application/json
BODY
{
       "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"
                      }
Example Request
cf_etf_hist_price_bucket_selector
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\" },
\"aqqs\":{\"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\" } }
```

### POST cf\_etf\_dividend\_nested\_amount bucket\_sort

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

#### **HEADERS**

```
Content-Type
application/json
BODY
{
       "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\_dividend\_nested\_amount bucket\_sort

```
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 } } } } } '
```

### POST cf\_etf\_hist\_price\_acwf\_serial\_diff

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

**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
       }
```

```
Example Request
```

```
cf_etf_hist_price_acwf_serial_diff
```

```
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\": \"yyyy-MM-dd\" }, \"aggs\":{\"weekly_avg_change\":{ \"avg\":{\"field\":\"change\"} }, \"weekly_avg_serial_diff\": {\"serial_diff\": {\"buckets_path\":\"weekly_avg_change\", \"lag\":1 } } } } } '
```

### POST cf\_etf\_hist\_price\_acwf\_moving\_avg\_simple

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": "simple",
```

### POST cf\_etf\_hist\_price\_acwf\_moving\_avg\_linear

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

#### **HEADERS**

},

Example Request

cf\_etf\_hist\_price\_acwf\_moving\_avg\_linear

```
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 } } } } }'
```

## POST cf\_etf\_hist\_price\_acwf\_moving\_avg\_ewma

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

```
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
                          }
            }
Example Request
cf_etf_hist_price_acwf_moving_avg_ewma
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\" },
\"moving_avg\":{ \"buckets_path\":\"weekly_change\", \"model\":\"ewma\", \"settings\":
```

## POST cf\_etf\_hist\_price\_acwf\_moving\_avg\_holt\_linear

{\"alpha\":0.3}, \"window\":4, \"predict\":4 } } } }'

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

```
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
                       }
              }
Example Request
cf_etf_hist_price_acwf_moving_avg_holt_linear
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\":
```

Content-Type

```
{\"alpha\":0.3, \"beta\":0.3}, \"window\":4, \"predict\":4 } } } } }
```

# POST cf\_etf\_hist\_price\_acwf\_moving\_avg\_holt\_winters

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

```
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
                                      }
                               }
```

Example Request

```
cf_etf_hist_price_acwf_moving_avg_holt_winters
```

```
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 } } } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_max

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

```
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"}
                              },
                              "max_weekly_change": {
                                     "moving fn":{
                                             "buckets path": "weekly change",
                                             "script": "MovingFunctions.max(values)",
                                             "window":4
```

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```
}
            }
Example Request
cf etf hist price acwf moving fn max
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\" },
\"moving_fn\":{ \"buckets_path\":\"weekly_change\", \"script\":\"MovingFunctions.max(values)\",
\"window\":4 } } } }'
POST cf_etf_hist_price_acwf_moving_fn_min
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":{
```

Example Request

cf\_etf\_hist\_price\_acwf\_moving\_fn\_min

```
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 } } } } }'
```

## POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_sum

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": {
```

#### Example Request

cf\_etf\_hist\_price\_acwf\_moving\_fn\_sum

```
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 } } } } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_unweightedAvg

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

#### **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(values)",
                                             "window":4
                       }
Example Request
```

cf\_etf\_hist\_price\_acwf\_moving\_fn\_unweightedAvg

```
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 } } } } } } }'
```

# POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_linearweightedAvg

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 change_unweightedAvg": {
                                     "moving fn":{
                                            "buckets path": "weekly change",
                                            "script": "MovingFunctions.linearWeightedAvg(values)",
                                            "window":4
                                     }
                             }
                      }
Example Request
cf etf hist price acwf moving fn linearweightedAvg
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\": \"yyyy-MM-dd\" }, \"aggs\": {
\"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly_change_unweightedAvg\": {
\"moving_fn\":{ \"buckets_path\":\"weekly_change\",
```

\"script\":\"MovingFunctions.unweightedAvg(values)\", \"window\":4 } } } } }'

## POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_stdDev

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

**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_change_stdDev": {
                                       "moving_fn":{
                                              "buckets path": "weekly change",
                                              "script": "MovingFunctions.stdDev(values,
MovingFunctions.unweightedAvg(values))",
                                              "window":4
                       }
```

Example Request

cf\_etf\_hist\_price\_acwf\_moving\_fn\_stdDev

```
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_stdDev\": {
\"moving_fn\":{ \"buckets_path\":\"weekly_change\", \"script\":\"MovingFunctions.stdDev(values,
MovingFunctions.unweightedAvg(values))\", \"window\":4 } } } } }'
```

### POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_ewma

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 change ewma": {
                                       "moving fn":{
                                               "buckets_path": "weekly_change",
                                               "script": "MovingFunctions.ewma(values, 0.3)",
                                               "window": 4
                               }
```

```
}
Example Request
cf_etf_hist_price_acwf_moving_fn_ewma
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_ewma\": {
\"moving_fn\":{ \"buckets_path\":\"weekly_change\", \"script\":\"MovingFunctions.ewma(values,
0.3)\", \"window\":4 } } } }'
POST cf etf hist price acwf moving fn holt
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"}

},

\"aggs\": { \"weekly\_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly\_change\_holt\": {
\"moving\_fn\":{ \"buckets\_path\":\"weekly\_change\", \"script\":\"MovingFunctions.holt(values,

## POST cf\_etf\_hist\_price\_acwf\_moving\_fn\_holtwinters

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

0.3, 0.3)\", \"window\":4 } } } } }

**HEADERS** 

Content-Type

"field": "date",

#### 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_histogram\":{ \"field\": \"date\", \"interval\": \"week\", \"format\": \"yyyy-MM-dd\" },
\"aggs\": { \"weekly_change\":{ \"sum\":{\"field\":\"change\"} }, \"weekly_change_holtWinters\":
{ \"moving_fn\":{ \"buckets_path\":\"weekly_change\", \"script\":\"
MovingFunctions.holtWinters(values, 0.8, 0.3, 0.1, 1, false)\", \"window\":4 } } } } } }'
```

## POST cf\_etf\_hist\_price\_terms\_rating post\_filter

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

**HEADERS** 

Content-Type

application/json

accept

application/json

BODY

### Example Request

cf\_etf\_hist\_price\_terms\_rating post\_filter

```
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\":{ \"rating\" } } }, \"post_filter\":{ \"range\": {
\"rating\": {\"gte\":5} } }'
```

#### CHAPTER8