

## ami\_bitstructs.py

```

2: from construct import Struct, BitStruct, BitsInteger, BitsSwapped
3: from .revbitinteger import RevBitsInteger
4:
5: DATEPACKED,
6: DAY,
7: MONTH,
8: YEAR,
9: VOLUME,
10: CLOSE,
11: OPEN,
12: HIGH,
13: LOW,
14: FUT,
15: RESERVED,
16: MICRO_SEC,
17: MILLI_SEC,
18: SECOND,
19: MINUTE,
20: HOUR,
21: AUX_1,
22: AUX_2,
23: TERMINATOR,
24:
25:
26: SwappedField = BitsSwapped(FormatField("<", "f"))
27:
28: DateShort=BitsSwapped(BitStruct(
29:     MINUTE / BitsInteger(length=6), # 38
30:     HOUR / BitsInteger(length=5), # 43
31:     DAY / RevBitsInteger(length=5), # Bit 48 Byte 6
32:     MONTH / RevBitsInteger(length=4), # 52
33:     YEAR / RevBitsInteger(length=12),
34: ))
35:
36: Date=BitStruct(
37:     FUT / BitsInteger(length=1), # 1
38:     RESERVED / BitsInteger(length=5), # 6
39:     MICRO_SEC / BitsInteger(length=10), # Bit 16 byte 2
40:     MILLI_SEC / BitsInteger(length=10), # 26
41:     SECOND / BitsInteger(length=6), # Bit 32 Byte 4
42:     MINUTE / BitsInteger(length=6), # 38
43:     HOUR / BitsInteger(length=5), # 43
44:     DAY / RevBitsInteger(length=5), # Bit 48 Byte 6
45:     MONTH / RevBitsInteger(length=5), # 52
46:     YEAR / RevBitsInteger(length=12), # Bit 64 Byte 8
47: )
48:
49: EntryChunk = Struct(
50:     DATEPACKED
51:     / Date,
52:     CLOSE / SwappedField, # Byte 4
53:     OPEN / SwappedField,
54:     HIGH / SwappedField,
55:     LOW / SwappedField,
56:     VOLUME / SwappedField, # 160
57:     AUX_1 / SwappedField,
58:     AUX_2 / SwappedField,
59:     TERMINATOR / SwappedField, # 256 + 64
60: )
61:
62:
63: def create_entry_chunk():
64:     return EntryChunk
65:

```

## ami\_construct.py

[illegible]

```

60:         ),
61:         "Rest" / Bytes(1172 - 5 - 16 - 490 + 3),
62:     )
63: ),
64: )
65:
69: SymbolHeader = Struct(
70:     "Start" / Const(b"BROKDAT5"), # 8
71:     "SymbolName" / Padded(144, CString("ascii")), #144 + 8 = 152
72:     "FullName" / Padded(348, CString("ascii")), # 152+349 =501
73:     "First_Const"/SwappedField,
74:     "Second_Const" / SwappedField,
75:     "Third_Const" / SwappedField,
76:     "Fourth_Const" / SwappedField,
77:     "Round Lot Size" / SwappedField,
78:     "Tick size" / SwappedField,
79:     "Filler_3" / SwappedField,
80:     "Filler_4" / SwappedField,
81:     "Filler_5" / SwappedField,
82:     "Last Split Date" / DateShort,
83:     "Filler_7" / SwappedField,
84:     DIVIDEND_PAY_DATE / DateShort,
85:     "Filler_9" / SwappedField,
86:     "Ex-Dividend Date" / DateShort,
87:     "Shares Float" / SwappedField,
88:     "Shares Out" / SwappedField,
89:     "Dividend" / SwappedField,
90:     "Book Value(p.s.)" / SwappedField,
91:     "PEG Ratio" / SwappedField,
92:     "Profit Margin" / SwappedField,
93:     "Operating Margin" / SwappedField,
94:     "1yr target price" / SwappedField,
95:     "Return on Assets (ttm)" / SwappedField,
96:     "Return on Equity (ttm)" / SwappedField,
97:     "Qtrly Rev. Growth" / SwappedField,
98:     "Gross Profit (p.s)" / SwappedField,
99:     "Sales Per Share" / SwappedField,
100:     "EBITDA (p.s)" / SwappedField,
101:     "Qtrly Earnings Growth" / SwappedField,
102:     "% Held by Insiders" / SwappedField,
103:     "% Held by Institutions" / SwappedField,
104:     "Shares Short" / SwappedField,
105:     "Shares Short Prior Month" / SwappedField,
106:     "Forward EPS" / SwappedField,
107:     "EPS" / SwappedField,
108:     "EPS Est. Current Year" / SwappedField,
109:     "EPS Est. Next Year" / SwappedField,
110:     "EPS Est. Next Quarter" / SwappedField,
111:     "Forward Dividend" / SwappedField,
112:     "Beta" / SwappedField,
113:     "Operating Cash Flow" / SwappedField,
114:     "Levered Free Cash Flow" / SwappedField,
115:     "Filler_39" / SwappedField,
116:     "Filler_40" / SwappedField,
117:     "Filler_41" / SwappedField,
118:     "Filler_42" / SwappedField, # 685
119:     "A Date" / SwappedField,
120:     "Filler_44" / SwappedField,
121:     DELISTING_DATE / DateShort,
122:     "Filler_46" / SwappedField,
123:     "Filler_47" / SwappedField,
124:     "Filler_48" / SwappedField,
125:     "Filler_49" / SwappedField,
126:     "Filler_50" / SwappedField,
127:     "Filler_51" / SwappedField,
128:     "Filler_52" / SwappedField,
129:     "Filler_53" / SwappedField,
130:     "Filler_54" / SwappedField,
131:     "Filler_55" / SwappedField,
132:     "Filler_56" / SwappedField,
133:     "Filler_57" / SwappedField,
134:     "Filler_58" / SwappedField,
135:     "Filler_59" / SwappedField,
136:     "Filler_60" / SwappedField,
137:     "Filler_61" / SwappedField,
138:     "Filler_62" / SwappedField,
139:     "Filler_63" / SwappedField,
140:     "Filler_64" / SwappedField,
141:     "Filler_65" / SwappedField,
142:     "Filler_66" / SwappedField,
143:     "Filler_67" / SwappedField,
144:     "Space" / Bytes(396),
145:     "Length" / Int32ul
146: )
147: )
148: SymbolConstruct = Struct(
149:     "Header" / Bytes(0x4A0), "Entries" / GreedyRange(BitsSwapped(EntryChunk))
150: )
151:

```

## ami\_database.py

```

1: from .ami_reader import AmiReader
2: from .ami_dataclasses import SymbolEntry, SymbolData
3: from .ami_construct import Master, SymbolConstruct
4: from pathlib import Path
5: import os
6:
7: from .ami_database_folder_layout import AmiDbFolderLayout
8:
9:
10: def symbolpath(root, symbol):
11:     return os.path.join(root, f"{symbol[0].lower()}_{symbol}")
12:
13:
14: class AmiDataBase(AmiDbFolderLayout):
15:     def __init__(self, folder, use_compiled=False, avoid_windows_file=True):
16:         if not os.path.exists(folder):
17:             os.mkdir(folder)
18:         self.avoid_windows_file = avoid_windows_file
19:         self.reader = AmiReader(folder, use_compiled=use_compiled)
20:         self.symbol_cache = {}
21:         self.fast_symbol_cache = {}
22:         self.symbols = []
23:         self.symbol_frames = {}
24:         self.modified_symbols = []
25:         self.master = self.reader.get_master()
26:         self.folder = folder
27:         self.master_path = os.path.join(folder, "broker.master")
28:
29:     def get_symbols(self):
30:         if len(self.symbols) == 0:
31:             self.symbols = self.reader.get_symbols()
32:         return self.symbols
33:
34:     def add_symbol(self, symbol_name):
35:         self.master.append_symbol(symbol=symbol_name)
36:
37:     def add_new_symbol(self, symbol_name, symboldata=None):
38:         if self.avoid_windows_file:

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39:         new_symbol_name = self._replace_windows_pipe_file(symbol_name)
40:         self._add_new_symbol(new_symbol_name, symboldata)
41:     else:
42:         self._add_new_symbol(symbol_name, symboldata)
43:
44: def _replace_windows_pipe_file(self, symbol_name):
45:     wfiles = ["CON", "AUX", "LST", "PRN", "NUL", "EOF", "INP", "OUT"]
46:     result = symbol_name
47:     if symbol_name[:3] in wfiles:
48:         result = symbol_name.replace(symbol_name[:3], "_".join(symbol_name[:3]))
49:     return result
50:
51: def _add_new_symbol(self, symbol_name, symboldata=None):
52:     self._master.append_symbol(symbol=symbol_name)
53:     self._read_fast_data_for_symbol(symbol_name)
54:     if isinstance(symboldata, dict):
55:         self._fast_symbol_cache[symbol_name] += symboldata
56:     if isinstance(symboldata, list):
57:         for el in symboldata:
58:             self._fast_symbol_cache[symbol_name] += el
59:
60: def append_to_symbol(self, symbol_name, symboldata):
61:     if symbol_name not in self._fast_symbol_cache:
62:         self._read_fast_data_for_symbol(symbol_name)
63:     if type(symboldata) == dict:
64:         self._fast_symbol_cache[symbol_name] += symboldata
65:     if type(symboldata) == list:
66:         for el in symboldata:
67:             self._fast_symbol_cache[symbol_name] += el
68:
69: def add_symbol_data_dict(self, input_dict):
70:     pass
71:
72: def store_symbol(self, symbol_name):
73:     if symbol_name in self._symbol_cache:
74:         data = self._symbol_cache[symbol_name].to_construct_dict()
75:         newbin = SymbolConstruct.build(data)
76:         f = open(os.path.join(self.folder, symbol_name), "wb")
77:         try:
78:             f.write(newbin)
79:         finally:
80:             f.close()
81:
82: def ensure_symbol_folder(self, symbol):
83:     symb_root=self.get_symbol_root_folder(symbol)
84:     Path(os.path.join(self.folder, symb_root)).mkdir(
85:         parents=True, exist_ok=True
86:     )
87:
88: def write_database(self):
89:     con_data = self._master.to_construct_dict()
90:     newbin = Master.build(con_data)
91:     f = open(self._master_path, "wb")
92:     try:
93:         f.write(newbin)
94:     finally:
95:         f.close()
96:     for symbol in self._fast_symbol_cache:
97:         newbin = self._fast_symbol_cache[symbol].binary
98:         self.ensure_symbol_folder(symbol)
99:         f = open(self._get_symbol_path(self.folder, symbol), "wb")
100:         try:
101:             f.write(newbin)
102:         finally:
103:             f.close()
104:
105:     for symbol in self._symbol_cache:
106:         newbin = SymbolConstruct.build(
107:             self._symbol_cache[symbol].to_construct_dict()
108:         )
109:         self.ensure_symbol_folder(symbol)
110:         f = open(self._get_symbol_path(self.folder, symbol), "wb")
111:         try:
112:             f.write(newbin)
113:         finally:
114:             f.close()
115:
116: def read_data_for_symbol(self, symbol_name):
117:     self._symbol_cache[symbol_name] = self.reader.get_symbol_data(symbol_name)
118:
119: def read_fast_data_for_symbol(self, symbol_name):
120:     self._fast_symbol_cache[symbol_name] = self.reader.get_fast_symbol_data(
121:         symbol_name
122:     )
123:
124: def read_raw_data_for_symbol(self, symbol_name):
125:     return self.reader.get_symbol_data_raw(symbol_name)
126:
127: def get_dict_for_symbol(self, symbol_name):
128:     if symbol_name in self._symbol_cache:
129:         return self._symbol_cache[symbol_name].to_dict()
130:
131:     self._read_data_for_symbol(symbol_name)
132:     return self._symbol_cache[symbol_name].to_dict()
133:
134: def get_symbol_data(self, symbol_name):
135:     if symbol_name in self._symbol_cache:
136:         return self._symbol_cache[symbol_name]
137:
138:     self._read_data_for_symbol(symbol_name)
139:     return self._symbol_cache[symbol_name]
140:
141: def get_fast_symbol_data(self, symbol_name):
142:     if symbol_name in self._fast_symbol_cache:
143:         return self._fast_symbol_cache[symbol_name]
144:
145:     self._read_fast_data_for_symbol(symbol_name)
146:     return self._fast_symbol_cache[symbol_name]
147:
148: def append_symbol_entry(self, symbol, data: SymbolEntry):
149:     """
150:     :param symbol: name of the symbol to which data should be appended
151:     :param data: Instance of SymbolEntry
152:     :return:
153:     """
154:     self._modified_symbols.append(symbol)
155:     if symbol not in self._symbol_cache:
156:         self._symbol_cache[symbol] = SymbolData(Entries=[data])
157:     return
158:
159:     self._symbol_cache[symbol].append(data)
160:
161: def append_symbol_data(self, symbol_data):
162:     """
163:
164:     :param symbol_data:
165:     :return:
166:     """
167:
168:     assert type(symbol_data) == dict

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169:         for symbol in symbol_data:
170:             assert type(symbol_data[symbol]) == dict
171:             all(el in symbol_data[symbol] for el in SymbolEntry.get_necessary_args())
172:             symbol_lengths = [len(symbol_data[symbol][k]) for k in symbol_data[symbol]]
173:             assert min(symbol_lengths) == max(symbol_lengths)
174:             data = [
175:                 SymbolEntry(
176:                     **{k: symbol_data[symbol][k][i] for k in symbol_data[symbol]}
177:                 )
178:                 for i in range(max(symbol_lengths))
179:             ]
180:             if symbol not in self._symbol_cache:
181:                 self._symbol_cache[symbol] = SymbolData(Entries=data)
182:             else:
183:                 self._symbol_cache[symbol].append(data)
184:

```

## ami\_database\_folder\_layout.py

```

1: import os
2:
3: ERROR_RETURNED = True
4:
5:
6: class AmiDbFolderLayout:
7:     def get_symbol_root_folder(self, symbol):
8:         if symbol[0] in ["^", "~", "@"]:
9:             return "-"
10:         return symbol[0].lower()
11:
12:     def _get_symbol_path(self, root, symbol):
13:         assert os.path.isdir(root), f"{root} is not a directory"
14:         if symbol.lower() == "broker.master":
15:             return os.path.join(root, f"{symbol}")
16:
17:         symbol_folder = self.get_symbol_root_folder(symbol)
18:         return os.path.join(root, f"{symbol_folder}/{symbol}")
19:

```

## ami\_dataclasses.py

```

1: from dataclasses import dataclass, field, fields
2: from dataclass_type_validator import dataclass_validate
3: from typing import List
4: from .consts import (
5:     DAY,
6:     MONTH,
7:     CLOSE,
8:     OPEN,
9:     HIGH,
10:    LOW,
11:    VOLUME,
12:    YEAR,
13:    DATEPACKED,
14:    FUT,
15:    RESERVED,
16:    MICRO_SEC,
17:    AUX_1,
18:    AUX_2,
19:    TERMINATOR,
20:    MILLI_SEC,
21:    SECOND,
22:    MINUTE,
23:    HOUR,
24: )
25: from .ami_construct import SymbolConstruct, Master
26:
27: SYMBOL_REST = b"\0" * (1172 - 5 - 16 - 490 + 3)
28: SYMBOL_SPACE = b"\0" * (495 - 5 - 3)
29: SYMBOL_STR = b"\0" * (497)
30:
31:
32: @dataclass()
33: class SymbolEntry:
34:     Month: int = 0
35:     Year: int = 0
36:     Close: float = 0.0
37:     Open: float = 0.0
38:     Low: float = 0.0
39:     High: float = 0.0
40:     Volume: float = 0.0
41:     Future: int = 0
42:     Reserved: int = 0
43:     Micro_second: int = 0
44:     Milli_sec: int = 0
45:     Second: int = 0
46:     Minute: int = 0
47:     Hour: int = 0
48:     Day: int = 0
49:     Aux_1: int = 0
50:     Aux_2: int = 0
51:     Terminator: int = 0
52:
53:     def __post_init__(self):
54:         current_fields = fields(self)
55:         for field in current_fields:
56:             field_name = field.name
57:             expected_type = field.type
58:             value = getattr(self, field_name)
59:             if expected_type == int:
60:                 assert isinstance(value, int)
61:
62:             if expected_type == float:
63:                 if isinstance(value, int):
64:                     self.__setattr__(field_name, float(value))
65:                 value = getattr(self, field_name)
66:                 assert isinstance(value, float)
67:
68:
69:     @classmethod
70:     def get_necessary_args(self):
71:         return ["Month", "Year", "Day", "Close", "High", "Open", "Low", "Volume"]
72:
73:     def set_by_construct(self, con_data):
74:         date_data = con_data[DATEPACKED]
75:         self.Future = date_data[FUT]
76:         self.Reserved = date_data[RESERVED]
77:         self.Micro_second = date_data[MICRO_SEC]
78:         self.Milli_sec = date_data[MILLI_SEC]
79:         self.Second = date_data[SECOND]
80:         self.Minute = date_data[MINUTE]
81:         self.Hour = date_data[ HOUR]
82:         self.Day = date_data[DAY]
83:         self.Month = date_data[MONTH]
84:         self.Year = date_data[YEAR]
85:
86:         self.Close = con_data[CLOSE]
87:         self.Open = con_data[OPEN]
88:         self.High = con_data[HIGH]

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89:         self.Low = con_data[LOW]
90:         self.Volume = con_data[VOLUME]
91:         self.Aux_1 = con_data[AUX_1]
92:         self.Aux_2 = con_data[AUX_2]
93:         self.Terminator = con_data[TERMINATOR]
94:         return self
95:
96:     def to_construct_dict(self):
97:         return {
98:             DATEPACKED: {
99:                 FUT: self.Future,
100:                 RESERVED: self.Reserved,
101:                 MICRO_SEC: self.Micro_second,
102:                 MILLI_SEC: self.Milli_sec,
103:                 SECOND: self.Second,
104:                 MINUTE: self.Minute,
105:                 HOUR: self.Hour,
106:                 DAY: self.Day,
107:                 MONTH: self.Month,
108:                 YEAR: self.Year,
109:             },
110:             CLOSE: self.Close,
111:             OPEN: self.Open,
112:             HIGH: self.High,
113:             LOW: self.Low,
114:             VOLUME: self.Volume, # 160
115:             AUX_1: self.Aux_1,
116:             AUX_2: self.Aux_2,
117:             TERMINATOR: self.Terminator,
118:         }
119:
120:         pass
121:
122:
123: @dataclass.validate()
124: @dataclass()
125: class SymbolData:
126:     Header: bytes = b"\0" * 0x4A0
127:     Entries: List[SymbolEntry] = field(default_factory=list)
128:
129:     def append(self, entry: SymbolEntry):
130:         self.Entries.append(entry)
131:
132:     def set_by_construct(self, con_data):
133:         self.Header = con_data["Header"]
134:         self.Entries = [
135:             SymbolEntry().set_by_construct(el) for el in con_data["Entries"]
136:         ]
137:         return self
138:
139:     def to_dict(self):
140:         result = {
141:             DAY: [],
142:             MONTH: [],
143:             YEAR: [],
144:             OPEN: [],
145:             HIGH: [],
146:             LOW: [],
147:             CLOSE: [],
148:             VOLUME: [],
149:         }
150:         for el in self.Entries:
151:             result[DAY].append(el.Day)
152:             result[MONTH].append(el.Month)
153:             result[YEAR].append(el.Year)
154:
155:             result[OPEN].append(el.Open)
156:             result[HIGH].append(el.High)
157:             result[LOW].append(el.Low)
158:             result[CLOSE].append(el.Close)
159:             result[VOLUME].append(el.Volume)
160:         return result
161:
162:     def to_construct_dict(self):
163:         result = {
164:             "Header": self.Header,
165:             "Entries": [el.to_construct_dict() for el in self.Entries],
166:         }
167:         return result
168:
169:     def write_to_file(self, file):
170:         binary = SymbolConstruct.build(self.to_construct_dict())
171:         file.write(binary)
172:
173:
174: @dataclass.validate()
175: @dataclass()
176: class MasterEntry:
177:     Symbol: str = ""
178:     Rest: bytes = SYMBOL_REST
179:
180:
181:     def to_construct_dict(self):
182:         result = {"Symbol": self.Symbol, "Rest": self.Rest, "Const": None}
183:         return result
184:
185:     def set_by_construct(self, con_data):
186:         if type(con_data["Symbol"]) != str:
187:             return self
188:         self.Symbol = con_data["Symbol"]
189:         self.Rest = con_data["Rest"]
190:         return self
191:
192:
193:
194: @dataclass.validate()
195: @dataclass()
196: class MasterData:
197:     Header: bytes = b"BROKMAS2"
198:     NumSymbols: int = 0
199:     Symbols: List[MasterEntry] = field(default_factory=list)
200:
201:     def write_to_file(self, file):
202:         Master.build()
203:
204:     def append_symbol(self, symbol: str, rest: bytes = SYMBOL_REST):
205:         self.Symbols.append(MasterEntry(Symbol=symbol, Rest=rest))
206:         self.NumSymbols += len(self.Symbols)
207:
208:
209:     def get_symbols(self):
210:         return [el.Symbol for el in self.Symbols]
211:
212:     def to_construct_dict(self):
213:         result = {
214:             "Header": self.Header,
215:             "NumSymbols": self.NumSymbols,
216:             "Symbols": [el.to_construct_dict() for el in self.Symbols],
217:         }
218:         return result
219:
220:     def set_by_construct(self, con_data):

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221:         self.Header = con_data["Header"]
222:         self.NumSymbols = con_data["NumSymbols"]
223:         self.Symbols = [
224:             MasterEntry().set_by_construct(el) for el in con_data["Symbols"]
225:         ]
226:         return self
227:

```

## ami\_reader.py

```

1: from construct import Struct, Bytes, GreedyRange
2: from .ami_dataclasses import SymbolEntry, SymbolData, MasterData
3: from .ami_construct import Master, SymbolConstruct
4: from .ami_symbol_facade import AmiSymbolDataFacade
5: from .consts import YEAR, DAY, MONTH, CLOSE, OPEN, HIGH, LOW, VOLUME, DATEPACKED
6: from . import os
7: from .ami_database_folder_layout import AmiDbFolderLayout
8:
9:
10: ERROR_RETURNED = True
11:
12: VALUE_INDEX = 2
13: BROKER_MASTER = "broker.master"
14:
15:
16: class AmiReader(AmiDbFolderLayout):
17:     def __init__(self, folder, use_compiled=False):
18:         self.__folder = folder
19:         self.__symbol = SymbolConstruct
20:         self.__master = Master
21:         if use_compiled:
22:             self.__symbol = SymbolConstruct.compile(
23:                 filename=os.path.join(os.path.dirname(__file__), "SymbolConstruct.py")
24:             )
25:             self.__master = Master.compile(
26:                 filename=os.path.join(os.path.dirname(__file__), "Master.py")
27:             )
28:
29:         self.__master = self.__read_master()
30:         self.__symbols = self.__read_symbols()
31:
32:     def get_master(self):
33:         return self.__master
34:
35:     def __read_master(self):
36:         binary, errorstate, errmsg = self.__get_binary(BROKER_MASTER)
37:         if errorstate:
38:             return MasterData()
39:
40:         parsed = Master.parse(binary)
41:         return MasterData().set_by_construct(parsed)
42:
43:     def __read_symbols(self):
44:         return self.__master.get_symbols()
45:
46:     def __get_binary(self, symbol_name):
47:         """
48:
49:         :param filename:
50:         :return: binarray, error state, errmsg
51:         """
52:         filename=self.__get_symbol_path(self.__folder, symbol_name)
53:         if not os.path.isfile(filename):
54:             return [], ERROR_RETURNED, f"{filename} is not a file"
55:         binary = open(filename, "rb").read()
56:         return binary, False, ""
57:
58:     def get_symbols(self):
59:         return self.__symbols.copy()
60:
61:     def get_fast_symbol_data(self, symbol_name):
62:         binary, errorstate, errmsg = self.__get_binary(
63:             symbol_name
64:         )
65:         if errorstate:
66:             return AmiSymbolDataFacade()
67:         return AmiSymbolDataFacade(binary)
68:
69:     def get_symbol_data_raw(self, symbol_name):
70:         binary, errorstate, errmsg = self.__get_binary(symbol_name)
71:         if errorstate:
72:             return []
73:         data = self.__symbol.parse(binary)
74:         return data
75:
76:     def get_symbol_data_dictionary(self, symbol_name):
77:         symbdata = self.get_symbol_data_raw(symbol_name)
78:         if type(symbdata) == dict:
79:             return {}
80:         packed_map = {
81:             DAY: lambda x: x[DATEPACKED][DAY],
82:             MONTH: lambda x: x[DATEPACKED][MONTH],
83:             YEAR: lambda x: x[DATEPACKED][YEAR],
84:         }
85:         data_lines = symbdata["Entries"]
86:         result = {
87:             DAY: [],
88:             MONTH: [],
89:             YEAR: [],
90:             OPEN: [],
91:             HIGH: [],
92:             LOW: [],
93:             CLOSE: [],
94:             VOLUME: [],
95:         }
96:         for el in data_lines:
97:             for k in result:
98:                 if k in [DAY, MONTH, YEAR]:
99:                     result[k].append(el[DATEPACKED][k])
100:                 else:
101:                     result[k].append(el[k])
102:
103:         return result
104:
105:     def get_symbol_data(self, symbol_name):
106:         binary, errorstate, errmsg = self.__get_binary(symbol_name)
107:         if errorstate == ERROR_RETURNED:
108:             return SymbolData()
109:
110:         data = self.__symbol.parse(binary)
111:         values = [
112:             SymbolEntry(
113:                 Open=el[OPEN],
114:                 Low=el[LOW],
115:                 High=el[HIGH],
116:                 Close=el[CLOSE],
117:                 Volume=el[VOLUME],
118:                 Day=el[DATEPACKED][DAY],
119:                 Month=el[DATEPACKED][MONTH],
120:                 Year=el[DATEPACKED][YEAR],

```

```

121:         )
122:         for el in data["Entries"]
123:     ]
124:     return SymbolData(Header=data["Header"], Entries=values)
125:

```

## ami\_symbol\_facade.py

```

1: from construct import (
2:     Struct,
3:     Bytes,
4:     GreedyRange,
5:     PaddedString,
6:     swapbitsinbytes,
7:     BitsSwapped,
8:     bytes2bits,
9:     bits2bytes,
10: )
11: from .consts import (
12:     DATEPACKED,
13:     DAY,
14:     MONTH,
15:     YEAR,
16:     VOLUME,
17:     CLOSE,
18:     OPEN,
19:     HIGH,
20:     LOW,
21:     FUT,
22:     RESERVED,
23:     MICRO_SEC,
24:     MILLI_SEC,
25:     SECOND,
26:     MINUTE,
27:     HOUR,
28:     AUX_1,
29:     AUX_2,
30:     TERMINATOR,
31: )
32: from .ami_bitstructs import EntryChunk
33: from .ami_construct import SymbolHeader
34: import struct
35:
36: entry_map = [
37:     DAY,
38:     MONTH,
39:     YEAR,
40:     MICRO_SEC,
41:     MILLI_SEC,
42:     SECOND,
43:     MINUTE,
44:     HOUR,
45:     VOLUME,
46:     AUX_1,
47:     AUX_2,
48:     TERMINATOR,
49:     CLOSE,
50:     OPEN,
51:     HIGH,
52:     LOW,
53:     FUT,
54: ]
55:
56: NUM_HEADER_BYTES = 0x4A0
57:
58: OVERALL_ENTRY_BYTES = 40
59:
60: TERMINATOR_DOUBLE_WORD_LENGTH = 4
61:
62: Master = Struct(
63:     "Header" / Bytes(0x4A0),
64:     "Symbols"
65:     / GreedyRange(
66:         Struct("Symbol" / PaddedString(5, "ASCII"), "Rest" / Bytes(1172 - 5))
67:     ),
68: )
69:
70:
71: SymbolConstruct = Struct(
72:     "Header" / Bytes(0x4A0), "Entries" / GreedyRange(BitsSwapped(EntryChunk))
73: )
74:
75:
76: class AmiSymbolFacade:
77:     def __init__(self, binary):
78:         self.data = binary
79:         pass
80:
81:     def __setitem__(self, key, item):
82:         self.__dict__[key] = item
83:
84:     def __getitem__(self, key):
85:         return self.__dict__[key]
86:
87:     def __repr__(self):
88:         return repr(self.__dict__)
89:
90:     def __len__(self):
91:         return len(self.__dict__)
92:
93:     def __delitem__(self, key):
94:         del self.__dict__[key]
95:
96:     def clear(self):
97:         return self.__dict__.clear()
98:
99:     def copy(self):
100:         return self.__dict__.copy()
101:
102:     def has_key(self, k):
103:         return k in self.__dict__
104:
105:     def update(self, *args, **kwargs):
106:         return self.__dict__.update(*args, **kwargs)
107:
108:     def keys(self):
109:         return self.__dict__.keys()
110:
111:     def values(self):
112:         return self.__dict__.values()
113:
114:     def items(self):
115:         return self.__dict__.items()
116:
117:     def pop(self, *args):
118:         return self.__dict__.pop(*args)
119:
120:     def __cmp__(self, dict_):
121:         return self.__cmp__(self.__dict__, dict_)

```

[illegible]



```

273:         if index >= 0:
274:             return index
275:         if index < 0:
276:             return self.length + index
277:
278:     def _get_item_by_index(self, item):
279:         index = item
280:         if item < 0:
281:             index = self.length + item
282:         start = index * self.stride
283:         date_tuple = self.binentries[start : (start + 8)]
284:         return {
285:             **read_date(date_tuple),
286:             CLOSE: create_float(self.binentries[(start + 8) : (start + 12)]),
287:             OPEN: create_float(self.binentries[(start + 12) : (start + 16)]),
288:             HIGH: create_float(self.binentries[(start + 16) : (start + 20)]),
289:             LOW: create_float(self.binentries[(start + 20) : (start + 24)]),
290:             VOLUME: create_float(self.binentries[(start + 24) : (start + 28)]),
291:             AUX_1: create_float(self.binentries[(start + 28) : (start + 32)]),
292:             AUX_2: create_float(self.binentries[(start + 32) : (start + 36)]),
293:             TERMINATOR: create_float(self.binentries[(start + 36) : (start + 40)]),
294:         }
295:
296:     def __iter__(self):
297:         pass
298:
299:     def __iadd__(self, other):
300:         minute, hour, second, micro_second, milli_second = 0, 0, 0, 0, 0
301:         if MINUTE in other:
302:             minute = other[MINUTE]
303:         if HOUR in other:
304:             hour = other[HOUR]
305:         if SECOND in other:
306:             second = other[SECOND]
307:         if MICRO_SEC in other:
308:             micro_second = other[MICRO_SEC]
309:         if MILLI_SEC in other:
310:             milli_second = other[MILLI_SEC]
311:
312:         append_bin = date_to_bin(
313:             other[DAY],
314:             other[MONTH],
315:             other[YEAR],
316:             hour,
317:             minute,
318:             second,
319:             micro_second,
320:             milli_second,
321:         )
322:
323:         append_bin += float_to_bin(other[CLOSE])
324:         append_bin += float_to_bin(other[OPEN])
325:         append_bin += float_to_bin(other[HIGH])
326:         append_bin += float_to_bin(other[LOW])
327:         if VOLUME in other:
328:             append_bin += float_to_bin(other[VOLUME])
329:         else:
330:             append_bin += float_to_bin(0)
331:         if AUX_1 in other:
332:             append_bin += float_to_bin(other[AUX_1])
333:         else:
334:             append_bin += float_to_bin(0)
335:         if AUX_2 in other:
336:             append_bin += float_to_bin(other[AUX_2])
337:         else:
338:             append_bin += float_to_bin(0)
339:         if TERMINATOR in other:
340:             append_bin += float_to_bin(other[TERMINATOR])
341:         else:
342:             append_bin += float_to_bin(0)
343:         self.binentries[
344:             -TERMINATOR_DOUBLE_WORD_LENGTH:-TERMINATOR_DOUBLE_WORD_LENGTH
345:         ] = append_bin
346:         self.length = (
347:             len(self.binentries) - TERMINATOR_DOUBLE_WORD_LENGTH
348:         ) // OVERALL_ENTRY_BYTES
349:         self.set_length_in_header()
350:         self.binary = self.default_header + self.binentries
351:         return self
352:
353:
354: class SymbolConstructFast:
355:     header = "Header" / Bytes(0x4A0)
356:     entry_chunk = BitsSwapped(EntryChunk)
357:
358:     @classmethod
359:     def parse(self, bin):
360:         binentries = bin[0x4A0:]
361:         num_bytes = len(binentries)
362:         numits, offset = divmod(num_bytes, 0x488) # bytes
363:         result = {}
364:         result["Header"] = self.header.parse(bin[0:0x4A0])
365:         result["Entries"] = []
366:         start = 0x4A0 - offset
367:         numits = numits + 1
368:         result["Entries"].append(self.entry_chunk.parse(bin[0x4A0:]))
369:         entrybin = bin[start:]
370:         for i in range(numits):
371:             result["Entries"].append(
372:                 [
373:                     self.entry_chunk.parse(entrybin[(i * 40) : (i * 40 + 40)]),
374:                     self.entry_chunk.parse(entrybin[(2 * i * 40) : (2 * i * 40 + 40)]),
375:                     self.entry_chunk.parse(entrybin[(3 * i * 40) : (3 * i * 40 + 40)]),
376:                     self.entry_chunk.parse(entrybin[(4 * i * 40) : (4 * i * 40 + 40)]),
377:                     self.entry_chunk.parse(entrybin[(5 * i * 40) : (5 * i * 40 + 40)]),
378:                     self.entry_chunk.parse(entrybin[(6 * i * 40) : (6 * i * 40 + 40)]),
379:                     self.entry_chunk.parse(entrybin[(7 * i * 40) : (7 * i * 40 + 40)]),
380:                     self.entry_chunk.parse(entrybin[(8 * i * 40) : (8 * i * 40 + 40)]),
381:                     self.entry_chunk.parse(entrybin[(9 * i * 40) : (9 * i * 40 + 40)]),
382:                     self.entry_chunk.parse(
383:                         entrybin[(10 * i * 40) : (10 * i * 40 + 40)]
384:                     ),
385:                     self.entry_chunk.parse(
386:                         entrybin[(11 * i * 40) : (11 * i * 40 + 40)]
387:                     ),
388:                     self.entry_chunk.parse(
389:                         entrybin[(12 * i * 40) : (12 * i * 40 + 40)]
390:                     ),
391:                     self.entry_chunk.parse(
392:                         entrybin[(13 * i * 40) : (13 * i * 40 + 40)]
393:                     ),
394:                     self.entry_chunk.parse(
395:                         entrybin[(14 * i * 40) : (14 * i * 40 + 40)]
396:                     ),
397:                     self.entry_chunk.parse(
398:                         entrybin[(15 * i * 40) : (15 * i * 40 + 40)]
399:                     ),
400:                     self.entry_chunk.parse(
401:                         entrybin[(16 * i * 40) : (16 * i * 40 + 40)]
402:                     ),
403:                     self.entry_chunk.parse(

```

```

404:         entrybin[(17 * i * 40) : (17 * i * 40 + 40)]
405:     ),
406:     self.entry_chunk.parse(
407:         entrybin[(18 * i * 40) : (18 * i * 40 + 40)]
408:     ),
409:     self.entry_chunk.parse(
410:         entrybin[(19 * i * 40) : (19 * i * 40 + 40)]
411:     ),
412:     self.entry_chunk.parse(
413:         entrybin[(20 * i * 40) : (20 * i * 40 + 40)]
414:     ),
415:     self.entry_chunk.parse(
416:         entrybin[(21 * i * 40) : (21 * i * 40 + 40)]
417:     ),
418:     self.entry_chunk.parse(
419:         entrybin[(22 * i * 40) : (22 * i * 40 + 40)]
420:     ),
421:     self.entry_chunk.parse(
422:         entrybin[(23 * i * 40) : (23 * i * 40 + 40)]
423:     ),
424:     self.entry_chunk.parse(
425:         entrybin[(24 * i * 40) : (24 * i * 40 + 40)]
426:     ),
427:     self.entry_chunk.parse(
428:         entrybin[(25 * i * 40) : (25 * i * 40 + 40)]
429:     ),
430:     self.entry_chunk.parse(
431:         entrybin[(26 * i * 40) : (26 * i * 40 + 40)]
432:     ),
433:     self.entry_chunk.parse(
434:         entrybin[(27 * i * 40) : (27 * i * 40 + 40)]
435:     ),
436:     self.entry_chunk.parse(
437:         entrybin[(28 * i * 40) : (28 * i * 40 + 40)]
438:     ),
439:     self.entry_chunk.parse(
440:         entrybin[(29 * i * 40) : (29 * i * 40 + 40)]
441:     ),
442: ]
443: )
444:
445:     return result
446:

```

## consts.py

```

1: DATEPACKED = "DatePacked"
2: DAY = "Day"
3: MONTH = "Month"
4: YEAR = "Year"
5: VOLUME = "Volume"
6: CLOSE = "Close"
7: OPEN = "Open"
8: HIGH = "High"
9: LOW = "Low"
10: TERMINATOR = "TERMINATOR"
11: AUX_2 = "AUX2"
12: AUX_1 = "AUX1"
13: FUT = "Isfut"
14: RESERVED = "Reserved"
15: MICRO_SEC = "MicroSec"
16: MILLI_SEC = "MilliSec"
17: SECOND = "Second"
18: HOUR = "Hour"
19: MINUTE = "Minute"

```

## revbitinteger.py

```

1: from construct import BitsInteger
2: from construct import (
3:     IntegerError,
4:     stream_read,
5:     swapbytes,
6:     bits2integer,
7:     integertypes,
8:     integer2bits,
9:     stream_write,
10: )
11:
12:
13: class RevBitsInteger(BitsInteger):
14:     def _parse(self, stream, context, path):
15:         length = self.length
16:         if callable(length):
17:             length = length(context)
18:         if length < 0:
19:             raise IntegerError("length must be non-negative")
20:         data = stream_read(stream, length, "WhateverPath")
21:         if self.swapped:
22:             if length & 7:
23:                 raise IntegerError(
24:                     "little-endianness is only defined for multiples of 8 bits"
25:                 )
26:             data = swapbytes(data)
27:         data = data[::-1]
28:         return bits2integer(data, self.signed)
29:
30:     def _build(self, obj, stream, context, path):
31:         if not isinstance(obj, integertypes):
32:             raise IntegerError("value %r is not an integer" % (obj,))
33:         if obj < 0 and not self.signed:
34:             raise IntegerError("value %r is negative, but field is not signed" % (obj,))
35:         length = self.length
36:         if callable(length):
37:             length = length(context)
38:         if length < 0:
39:             raise IntegerError("length must be non-negative")
40:         data = integer2bits(obj, length)
41:         if self.swapped:
42:             if length & 7:
43:                 raise IntegerError(
44:                     "little-endianness is only defined for multiples of 8 bits"
45:                 )
46:             data = swapbytes(data)
47:         data = data[::-1]
48:         stream_write(stream, data, length, path)
49:         return obj
50:

```

## \_\_init\_\_.py

```

1: from .ami_bitstructs import create_entry_chunk
2: from .ami_reader import AmiReader
3: from .ami_database import AmiDataBase
4: from .ami_dataclasses import SymbolEntry, SymbolData, Master, MasterData, MasterEntry, SymbolConstruct
5: from .consts import DATEPACKED, DAY, MONTH, YEAR, VOLUME, CLOSE, OPEN, HIGH, LOW
6:

```

