Argyle

API Documentation

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1 Module moira

MOIRA, the MOIRA Otto-matic Intelligent Reconniter of Assets, is an API for the Marketwatch Virtual Stock Exchange game.

Code is available on $Github^1$.

1.1 Functions

get_current_holdings(token, game)

Fetches and parses current holdings.

Parameters

token: Cookiejar returned by a call to get_token.

game: The name of the game (marketwatch.com/game/XXXXXXX).

Return Value

Stock data.

(type=Dict of Stock objects, keyed by id)

Warning: The stock price returned by a call to get_current_holdings is rounded to the nearest cent! This results in inaccuracies if you calculate things based on this number — don't. Use stock_search instead. Interestingly, Marketwatch itself never reports the full-precision stock price anywhere except in HTML attributes.

get_portfolio_data(token, game)

Grabs portfolio data.

Parameters

token: Cookiejar returned by get_token.

game: Game name (marketwatch.com/game/XXXXXXXX)

Return Value

Portfolio data dictionary

(type=Dict with net_worth, overall_return_amount, overall_return_percent, daily_return_percent, purchasing_power, cash_left, cash_borrowed, short_reserve, rank, and time (last updated).)

Note: I probably won't be making this return a Portfolio object; it seems slightly redundant.

¹http://github.com/brandonwu/moira

Functions Module moira

get_token(username, password)

Issues a login request. The token returned by this function is required for all methods in this module.

Parameters

username: The marketwatch.com username (email).

password: The plaintext marketwatch.com password.

Return Value

Requests cookiejar containing authentication token.

Note: It's unknown what the expiry time for this token is - it is set to expire at end of session. It may be apt to request a new token daily, while the market is closed.

${\tt get_transaction_history}(token,\ game)$

DOES NOT FUNCTION YET: Downloads and parses the list of past transactions.

Parameters

token: Cookiejar returned by get_token.

game: The name of the game (marketwatch.com/game/XXXXXXX).

Return Value

A dict of all past transactions.

(type=Dict of Trans objects, keyed on an index (1, 2...).)

order(token, game, type, id, amt)

Initiates a buy, sell, short, or cover order.

Parameters

token: Cookiejar returned by get_token.

game: Game name (marketwatch.com/game/XXXXXXX)

id: Security ID (not the ticker symbol). Obtain from stock_search

amt: Order amount.

type: Type of order - 'Sell', 'Buy', 'Short', or 'Cover'.

Return Value

Returns integer - 0 if success, nonzero if failure.

(type=integer)

Warning: If you have insufficient funds, the server will still respond that the order succeeded! Check the order and transaction list to make sure the order actually went through.

Class Portfolio Module moira

stock_search(token, game, ticker)

Queries Marketwatch for stock price and ID of a given ticker symbol.

Parameters

token: Cookiejar returned by get_token.

game: Game name (marketwatch.com/game/XXXXXXX).

ticker: Ticker symbol of stock to query.

Return Value

Current stock price, stock id, and server time.

(type=Dict {'price':float, 'id':str, 'time':datetime object in EST}.)

Note: You must have joined a game in order to use this function.

1.2 Variables

Name	Description
package	Value: None
ch	Value: <logging.streamhandler at<="" object="" th=""></logging.streamhandler>
	0x2dc8a90>
fh	Value: <logging.filehandler at<="" object="" th=""></logging.filehandler>
	0x2e395d0>
formatter	Value: <logging.formatter 0x2e39810="" at="" object=""></logging.formatter>
from_zone	Value: tzfile('/usr/share/zoneinfo/UTC')
logger	Value: <logging.logger 0x2dbbf90="" at="" object=""></logging.logger>
to_zone	Value:
	tzfile('/usr/share/zoneinfo/America/New_York')

1.3 Class Portfolio

Stores portfolio data.

1.3.1 Methods

init(self, time, cash, leverage, net_worth, purchasing_power, starting_cash, return_amt, rank)				
Parameters				
time:	Last updated time (server time from HTTP headers).			
cash:	Amount of cash (not purchasing power!) remaining.			
leverage:	Amount available to borrow.			
net_worth:	Sum of assets and liabilities.			
purchasing_power:	Amount (credit $+$ cash) available to buy.			
starting_cash:	Cash amount provided at game start.			
return_amt:	Dollar amount of returns over starting_cash.			

Class Stock Module moira

1.4 Class Stock

Stores portfolio data for a single stock.

1.4.1 Methods

__init___(self, id, ticker, security_type, current_price, shares, purchase_type, returns)

Parameters

id: Unique ID assigned by Marketwatch to each security.

ticker: The ticker symbol of the stock.
security_type: "ExchangeTradedFund" or "Stock"

current_price: Current price per share, rounded to the cent.

shares: Number of shares held.

purchase_type: "Buy" or "Short"

returns: Total return on your investment. @see See the warnings at

get_current_holdings about price rounding.

1.5 Class Trans

Stores transaction data for a single transaction.

1.5.1 Methods

<u>init</u> (self, ticker, order time, trans time, trans type, trans amt, exec price)

Parameters

ticker: The ticker symbol of the security.

order_time: The time the order was issued.

trans_time: The time the order was executed.

trans_type: "Buy", "Short", "Sell", or "Cover"

trans_amt: Number of shares sold/purchased.

exec_price: Price of security at time of order.

Class Bollinger Module nukaquant

2 Module nukaquant

Nukaquant is a library for technical and quant analysis of stock data. It is intended to be used with its companion Marketwatch API library, moira.

2.1 Variables

Name	Description
package	Value: None

2.2 Class Bollinger

Calculates the high and low Bollinger bands for a data stream.

2.2.1 Methods

___init___(self, mavg_obj, num_sd=2)
Parameters
mavg_obj: A MovingAverage object containing the data.

get_bollinger(self)

Returns the high and low Bollinger bands.

Return Value

Tuple(lowband, midband, highband)

2.3 Class MovingAverage

Calculates the moving average for a data stream.

2.3.1 Methods

__init____(self, period=30)

Parameters

period: The number of samples to average; if the actual number of samples provided is less than this, the mave attribute will be the simple average.

add_value(self, value)

Adds a sample to the moving average calculation window.

Parameters

value: The numerical value of the sample to add.

2.3.2 Instance Variables

Name	Description
mavg	The moving average of the data added with add_value.

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