Historical Data

StockHistoricalDataClient

class `alpaca.data.historical.stock.`**`StockHistoricalDataClient`**`(api_key: Optional[str] = None, secret_key: Optional[str] = None, oauth_token: Optional[str] = None, use_basic_auth: bool = False, raw_data: bool = False, url_override: Optional[str] = None, sandbox: bool = False)`

The REST client for interacting with Alpaca Market Data API stock data endpoints.

Learn more on https://alpaca.markets/docs/market-data/

`__init__(api_key: Optional[str] = None, secret_key: Optional[str] = None, oauth_token: Optional[str] = None, use_basic_auth: bool = False, raw_data: bool = False, url_override: Optional[str] = None, sandbox: bool = False) → None`

Instantiates a Historical Data Client.

PARAMETERS:

- **api_key** (*Optional[str], optional*) – Alpaca API key. Defaults to None.
- **secret_key** (*Optional[str], optional*) – Alpaca API secret key. Defaults to None.
- **oauth_token** (*Optional[str]*) – The oauth token if authenticating via OAuth. Defaults to None.
- **use_basic_auth** (*bool, optional*) – If true, API requests will use basic authorization headers. Set to true if using broker api sandbox credentials
- **raw_data** (*bool, optional*) – If true, API responses will not be wrapped and raw responses will be returned from methods. Defaults to False. This has not been implemented yet.
- **url_override** (*Optional[str], optional*) – If specified allows you to override the base url the client points to for proxy/testing.
- **sandbox** (*bool*) – True if using sandbox mode. Defaults to False.

Get Stock Bars

```
StockHistoricalDataClient.get_stock_bars(request_params: StockBarsRequest) →
    Union[BarSet, Dict[str, Any]]
```

Returns bar data for an equity or list of equities over a given time period and timeframe.

PARAMETERS:
> **request_params** (*GetStockBarsRequest*) – The request object for retrieving stock bar data.

RETURNS:
> The bar data either in raw or wrapped form

RETURN TYPE:
> Union[BarSet, RawData]

Get Stock Quotes

```
StockHistoricalDataClient.get_stock_quotes(request_params: StockQuotesRequest) →
    Union[QuoteSet, Dict[str, Any]]
```

Returns level 1 quote data over a given time period for a security or list of securities.

PARAMETERS:
> **request_params** (*GetStockQuotesRequest*) – The request object for retrieving stock quote data.

RETURNS:
> The quote data either in raw or wrapped form

RETURN TYPE:
> Union[QuoteSet, RawData]

Get Stock Trades

`StockHistoricalDataClient.`**`get_stock_trades`**`(request_params: StockTradesRequest)` →
    `Union[TradeSet, Dict[str, Any]]`

> Returns the price and sales history over a given time period for a security or list of securities.
>
> **PARAMETERS:**
> > **request_params** (*GetStockTradesRequest*) – The request object for retrieving stock trade data.
>
> **RETURNS:**
> > The trade data either in raw or wrapped form
>
> **RETURN TYPE:**
> > Union[TradeSet, RawData]

Get Stock Latest Quote

`StockHistoricalDataClient.`**`get_stock_latest_quote`**`(request_params:`
    `StockLatestQuoteRequest)` → `Union[Dict[str, Quote], Dict[str, Any]]`

> Retrieves the latest quote for an equity symbol or list of equity symbols.
>
> **PARAMETERS:**
> > **request_params** (*StockLatestQuoteRequest*) – The request object for retrieving the latest quote data.
>
> **RETURNS:**
> > The latest quote in raw or wrapped format
>
> **RETURN TYPE:**
> > Union[Dict[str, Quote], RawData]

Get Stock Latest Trade

```
StockHistoricalDataClient.get_stock_latest_trade(request_params:
    StockLatestTradeRequest) → Union[Dict[str, Trade], Dict[str, Any]]
```

Retrieves the latest trade for an equity symbol or list of equities.

PARAMETERS:

request_params (*StockLatestTradeRequest*) – The request object for retrieving the latest trade data.

RETURNS:

The latest trade in raw or wrapped format

RETURN TYPE:

Union[Dict[str, Trade], RawData]

Get Stock Latest Bar

```
StockHistoricalDataClient.get_stock_latest_bar(request_params:
    StockLatestBarRequest) → Union[Dict[str, Bar], Dict[str, Any]]
```

Retrieves the latest minute bar for an equity symbol or list of equity symbols.

PARAMETERS:

request_params (*StockLatestBarRequest*) – The request object for retrieving the latest bar data.

RETURNS:

The latest minute bar in raw or wrapped format

RETURN TYPE:

Union[Dict[str, Bar], RawData]

Get Stock Snapshot

StockHistoricalDataClient.`get_stock_snapshot`(request_params: **StockSnapshotRequest**) → **Union[Dict[str, Snapshot], Dict[str, Any]]**

Returns snapshots of queried symbols. Snapshots contain latest trade, latest quote, latest minute bar, latest daily bar and previous daily bar data for the queried symbols.

PARAMETERS:

request_params (*StockSnapshotRequest*) – The request object for retrieving snapshot data.

RETURNS:

The snapshot data either in raw or wrapped form

RETURN TYPE:

Union[SnapshotSet, RawData]