BackTrader Python Notes

Quickstart

* Data Feed has usually the following set of points per day: Open, High, Low, Close, Volume, OpenInterest
* The series of “Open”s along time is a Line. And therefore a Data Feed has usually 6 lines.
* When accessing the values in a line, the current value is accessed with index: 0. And the “last” output value is accessed with -1.
* cerebro.run():The resulting *cerebro* instance was told to *run* (loop over data)
* The Cerebro engine creates a broker instance in the background. If no broker is set by the user, a default one is put in place.
* To set the initial cash: cerebro.broker.setcash(amount)
* An asset is seen as a Data Feed
* To add data:

*# Datas are in a subfolder of the samples. Need to find where the script is*

*# because it could have been called from anywhere*

modpath = os.path.dirname(os.path.abspath(sys.argv[0]))

datapath = os.path.join(modpath, '../../datas/orcl-1995-2014.txt')

*# Create a Data Feed*

data = bt.feeds.YahooFinanceCSVData(

dataname=datapath,

*# Do not pass values before this date*

fromdate=datetime.datetime(2000, 1, 1),

*# Do not pass values after this date*

todate=datetime.datetime(2000, 12, 31),

reverse=False)

*# Add the Data Feed to Cerebro*

cerebro.adddata(data)

* **DataSeries** (the underlying class in *Data Feeds*) objects have aliases to access the well-known OHLC (Open High Low Close) daily values