Package 'Tushare'

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Type Package
Title Interface to 'Tushare Pro' API
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Description Helps the R users to get data from 'Tushare Pro' https://tushare.pro . 'Tushare Pro' is a platform as well as a community with a lot of staffs working in financial area. We support financial data such as stock price, financial report statements and digital coins data.
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R topics documented:
Tushare-package
Index
Tushare-package Interface to 'Tushare Pro' API

Description

Helps the R users to get data from "Tushare Pro". "Tushare Pro" is a platform as well as a community with a lot of staffs working in financial area. We support financial data such as stock price, financial report statements and digital coins data.

pro_api

Tushare api to get data

Description

After passing your token you get the api. Let's name it 'pro'(such as pro = Tushare::pro_api(token = 'YOUR TOKEN HERE')). Then you can call pro(api_name = 'API_NAME', other_params = 'YOUR OTHER PARAMETERS') to get data.

Usage

```
pro_api(token)
```

Arguments

token

Your token. You can obtain it from Tushare Pro website after logging.

Examples

```
## step 1. Use your token and call Tushare::pro_api to get pro_api interface
## You can get your token from the Tushare Pro website<https://tushare.pro>.
## Check details via visiting <https://tushare.pro/document/1?doc_id=38>
## and <https://tushare.pro/document/1?doc_id=39>.
## Not run: pro <- Tushare::pro_api(token = 'YOUR TOKEN HERE')
## step 2. Use pro to call each data api via passing "api_name" and other optional parameters.
## Not run: pro(api_name = 'daily', ts_code='000001.SZ', start_date='20180702', end_date='20180704')
## This code will return daily k-line information of stock '000001.SZ' from 20180702 to 20180704.
     ts_code trade_date open high low close pre_close change pct_change
                                                                           vol
## 1 000001.SZ 20180704 8.63 8.75 8.61 8.61 8.67 -0.06 -0.69 711153.37 617278.559
## 2 000001.SZ 20180703 8.69 8.7 8.45 8.67
                                               8.61 0.06
                                                              0.7 1274838.57 1096657.033
## 3 000001.SZ 20180702 9.05 9.05 8.55 8.61
                                               9.09 -0.48
                                                             -5.28 1315520.13 1158545.868
```

pro_bar

Pro Bar to get quotations of different financial products

Description

Return the interface "pro_bar". "pro_bar" is an interface like "bar" in tushare. The interface lets you get quotations of different financial products such as stock, mutual fund and index.

Usage

```
pro_bar(token)
```

Arguments

token Your token. You can obtain it from Tushare Pro website after logging.

Examples

```
## step 1. Use your token and call Tushare::pro_bar to get pro_bar interface
## You can get your token from the Tushare Pro website<https://tushare.pro>.
## Check details via visiting <https://tushare.pro/document/1?doc_id=38>
## and <https://tushare.pro/document/1?doc_id=39>.
## Not run: bar <- Tushare::pro_bar(token = 'YOUR TOKEN HERE')</pre>
## step 2. Use "bar" to get quotations of different financial products via passing specific
## parameters(see next lines). There are some examples after paramters introduction.
## parameters for "bar"
##
                 the code to specify stock, fund or other products
## ts_code:
## start_date:
                 the start date
## end_date:
                 the end date
              frequency, support 1/5/15/30/60 minutes, Weekly/Monthly/Quarterly/Annually
## frea:
## asset:
                  security type,
##
                      "E": stock, LOF
##
                      "I": index
                      "C": digital coin
##
##
                      "F": forward/future/other stock and index except "A Share Stock"
## market:
                  code for market
                  adjusted price, None/hfg/gfg
## adj:
                  moving average price, a number, 5 for ma5, 10 for ma10 ...
## ma:
## retry_count:
                 times to retry
## Example 1. Two ways to get quotations of index
## Not run:
 api(api_name = 'index_daily', ts_code = '000001.SH', start_date = '20181001',
      end_date = '20181010')
## End(Not run)
## Not run:
 bar(ts_code = '000001.SH', start_date = "20181001", end_date = "20181010", asset = 'I')
## End(Not run)
## These two instructions will get the same data as below.
                             close
                                         open
      ts_code trade_date
                                                   high
                                                              low pre_close
                                                                                change
## 1 000001.SH 20181010 2725.8367 2723.7242 2743.548 2703.0626 2721.013
                                                                                4.8237
## 2 000001.SH
                20181009 2721.013 2713.7319 2734.3142 2711.1971 2716.5104
                                                                                4.5026
                 20181008 2716.5104 2768.2075 2771.9384 2710.1781 2821.3501 -104.8397
## 3 000001.SH
                      vol
                               amount
    pct_change
## 1
        0.1773 113485736 111312455.3
## 2
        0.1657 116771899 110292457.8
## 3
      -3.7159 149501388 141531551.8
```

```
## Example 2. Two ways to get quotations of stock
## Not run:
 api(api_name = 'daily', ts_code = "000001.SZ", start_date = "20181001", end_date = "20181010")
## End(Not run)
## Not run:
 bar(ts_code = "000001.SZ", start_date = "20181001", end_date = "20181010")
## End(Not run)
## These two instructions will get the same data as below.
      ts_code trade_date open high low close pre_close change pct_change
                                                                                   vol
## 1 000001.SZ 20181010 10.54 10.66 10.38 10.45 10.56 -0.11
                                                                  -1.0417 995200.08
                                                    10.45 0.11
## 2 000001.SZ
                20181009 10.46 10.70 10.39 10.56
                                                                     1.0526 1064084.26
## 3 000001.SZ
                20181008 10.70 10.79 10.45 10.45
                                                    11.05 -0.6
                                                                    -5.4299 1686358.52
         amount
## 1 1045666.18
## 2 1117946.55
## 3 1793455.283
## Example 3. Get quotations of stock with adjusted price("hfq")
## Not run:
 bar(ts_code = "000001.SZ", start_date = "20181001", end_date = "20181010", adj = "hfq")
## End(Not run)
      ts_code trade_date
                            open
                                   high
                                            low close pre_close change pct_change
## 1 000001.SZ 20181010 1138.65 1151.61 1121.36 1128.92 1140.81 -0.11 -1.0417
## 2 000001.SZ
                                                                             1.0526
                20181009 1130.00 1155.93 1122.44 1140.81
                                                          1128.92
                                                                    0.11
                20181008 1155.93 1165.65 1128.92 1128.92 1193.74
## 3 000001.SZ
                                                                   -0.6
                                                                            -5.4299
           vol
                    amount
## 1 995200.08 1045666.18
## 2 1064084.26 1117946.55
## 3 1686358.52 1793455.283
## Example 4. Get quotations of stock with adjusted price("qfq")
## Not run:
 bar(ts_code = "000001.SZ", start_date = "20181001", end_date = "20181010", adj = "qfq")
## End(Not run)
      ts_code trade_date open high low close pre_close change pct_change
## 1 000001.SZ 20181010 10.54 10.66 10.38 10.45
                                                    10.56 -0.11
                                                                    -1.0417 995200.08
## 2 000001.SZ
                20181009 10.46 10.70 10.39 10.56
                                                    10.45
                                                            0.11
                                                                    1.0526 1064084.26
## 3 000001.SZ
                20181008 10.70 10.79 10.45 10.45
                                                    11.05 -0.6
                                                                   -5.4299 1686358.52
##
         amount
## 1 1045666.18
## 2 1117946.55
## 3 1793455.283
## Example 5. Get quotations of stock with adjusted price("hfq")
## and two moving average prices("ma5"" and "ma10"")
## Not run:
 bar(ts_code = "000001.SZ", start_date = "20181001", adj = "hfq", ma = c(5,10))
```

```
## End(Not run)
       ts_code trade_date
                            open high
                                              low close pre_close change pct_change
## 1
     000001.SZ
                 20181101 1187.26 1193.74 1162.41 1169.98
                                                            1178.62 -0.08
                                                                              -0.7333
## 2 000001.SZ
                 20181031 1182.94 1187.26 1161.33 1178.62
                                                             1177.54
                                                                      0.01
                                                                                0.0917
## 3 000001.SZ
                 20181030 1164.57 1196.98 1159.17 1177.54
                                                             1161.33
                                                                      0.15
                                                                               1.3953
## 4 000001.SZ
                 20181029 1209.95 1214.27 1147.29 1161.33
                                                             1207.79 -0.43
                                                                               -3.8462
## 5 000001.SZ
                 20181026 1219.67 1221.83 1184.02 1207.79
                                                             1219.67
                                                                     -0.11
                                                                               -0.9743
     000001.SZ
                 20181025 1166.73 1219.67 1157.01 1219.67
                                                             1192.66
                                                                      0.25
                                                                                2.2645
## 7
     000001.SZ
                 20181024 1177.54 1223.99 1166.73 1192.66
                                                             1171.06
                                                                        0.2
                                                                                1.845
## 8 000001.SZ
                 20181023 1209.95 1212.11 1159.17 1171.06
                                                             1204.55
                                                                     -0.31
                                                                               -2.7803
                                                             1162.41
## 9 000001.SZ
                 20181022 1167.82 1238.04 1164.57 1204.55
                                                                       0.39
                                                                                3.6245
                 20181019 1074.91 1164.57 1071.67 1162.41
## 10 000001.SZ
                                                             1090.03
                                                                      0.67
                                                                                6.6402
## 11 000001.SZ
                 20181018 1111.64 1111.64 1086.79 1090.03
                                                             1115.96 -0.24
                                                                               -2.3233
## 12 000001.SZ
                 20181017 1134.33 1139.73 1095.43 1115.96
                                                             1120.28
                                                                     -0.04
                                                                               -0.3857
## 13 000001.SZ
                 20181016 1095.43 1138.65 1093.27 1120.28
                                                             1092.19
                                                                      0.26
                                                                                2.5717
## 14 000001.SZ
                 20181015 1122.44 1131.08 1090.03 1092.19
                                                             1112.72 -0.19
                                                                               -1.8447
## 15 000001.SZ
                 20181012 1077.07 1117.04 1066.27 1112.72
                                                             1065.19
                                                                      0.44
                                                                               4.4625
## 16 000001.SZ
                 20181011 1085.71 1097.59 1047.90 1065.19
                                                             1128.92 -0.59
                                                                               -5.6459
## 17 000001.SZ
                 20181010 1138.65 1151.61 1121.36 1128.92
                                                             1140.81 -0.11
                                                                               -1.0417
## 18 000001.SZ
                 20181009 1130.00 1155.93 1122.44 1140.81
                                                             1128.92
                                                                      0.11
                                                                               1.0526
## 19 000001.SZ
                 20181008 1155.93 1165.65 1128.92 1128.92
                                                             1193.74
                                                                               -5.4299
                                                                       -0.6
                                ma5
            vol
                     amount
                                       ma10
## 1 1542776.32 1679443.449 1179.05 1176.57
## 2 1152683.79 1252156.775 1188.99 1170.30
## 3 1501827.86 1641371.787 1191.80 1164.57
## 4 1591628.78 1725932.497 1190.50 1157.66
      1299975.1 1448843.512 1199.15 1148.15
## 6 1685011.36 1855823.739 1190.07 1132.71
     1829424.64 2026171.911 1164.14 1126.33
## 8 1602545.92 1759265.958 1148.80 1123.31
## 9 2645543.12 2932714.47 1138.65 1115.74
## 10 2083667.32 2173571.254 1116.17
## 11 1001156.05 1015654.821 1106.24
## 12 1350889.83 1400306.336 1101.27
## 13 1396921.05 1450020.371 1103.86
                                          NA
## 14 1402685.3 1443043.059 1107.97
                                          NA
## 15 1516810.28
                 1532651.4 1115.31
                                        <NA>
## 16 1995143.83 1994186.611
                                        <NA>
                                 NA
## 17 995200.08 1045666.18
                                 NA
                                        <NA>
## 18 1064084.26 1117946.55
                                <NA>
                                        <NA>
## 19 1686358.52 1793455.283
                                <NA>
                                        <NA>
```

Index

```
pro_api, 2
pro_bar, 2

Tushare (Tushare-package), 1
Tushare-package, 1
```