

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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Contents

Tushare-package	1
pro_api	2
pro_bar	2

Index	6
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Tushare-package	<i>Interface to 'Tushare Pro' API</i>
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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.
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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   amount
## 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')
```

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"
##
## ts_code:      the code to specify stock, fund or other products
## start_date:   the start date
## end_date:     the end date
## freq:         frequency, support 1/5/15/30/60 minutes, Weekly/Monthly/Quarterly/Annually
## 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
## adj:          adjusted price, None/hfq/qqf
## ma:           moving average price, a number, 5 for ma5, 10 for ma10 ...
## 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.
```

	ts_code	trade_date	close	open	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
## 3	000001.SH	20181008	2716.5104	2768.2075	2771.9384	2710.1781	2821.3501	-104.8397

```
##      pct_change    vol    amount
## 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
## 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 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   20181009 1130.00 1155.93 1122.44 1140.81  1128.92   0.11    1.0526
## 3 000001.SZ   20181008 1155.93 1165.65 1128.92 1128.92  1193.74  -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      vol
## 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
## 6  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
## 9  000001.SZ  20181022 1167.82 1238.04 1164.57 1204.55  1162.41   0.39   3.6245
## 10 000001.SZ  20181019 1074.91 1164.57 1071.67 1162.41  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  -0.6   -5.4299
##      vol      amount      ma5      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
## 5 1299975.1 1448843.512 1199.15 1148.15
## 6 1685011.36 1855823.739 1190.07 1132.71
## 7 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 NA
## 11 1001156.05 1015654.821 1106.24 NA
## 12 1350889.83 1400306.336 1101.27 NA
## 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](#)