

---

# **babao Documentation**

***Release 0.2***

**JeanMax**

**Oct 05, 2018**



---

## Contents:

---

<b>1 babao package</b>	<b>1</b>
1.1 Subpackages . . . . .	1
1.1.1 babao.inputs package . . . . .	1
1.1.1.1 Subpackages . . . . .	1
1.1.1.2 Submodules . . . . .	13
1.1.1.3 babao.inputs.inputBase module . . . . .	13
1.1.1.4 babao.inputs.inputManager module . . . . .	14
1.1.1.5 babao.inputs.krakenInputBase module . . . . .	15
1.1.1.6 Module contents . . . . .	16
1.1.2 babao.models package . . . . .	16
1.1.2.1 Subpackages . . . . .	16
1.1.2.2 Submodules . . . . .	16
1.1.2.3 babao.models.modelBase module . . . . .	16
1.1.2.4 babao.models.modelManager module . . . . .	16
1.1.2.5 babao.models.rootModel module . . . . .	16
1.1.2.6 Module contents . . . . .	16
1.1.3 babao.utils package . . . . .	16
1.1.3.1 Submodules . . . . .	16
1.1.3.2 babao.utils.date module . . . . .	16
1.1.3.3 babao.utils.enum module . . . . .	17
1.1.3.4 babao.utils.file module . . . . .	19
1.1.3.5 babao.utils.indicators module . . . . .	20
1.1.3.6 babao.utils.lock module . . . . .	20
1.1.3.7 babao.utils.log module . . . . .	20
1.1.3.8 babao.utils.scale module . . . . .	21
1.1.3.9 babao.utils.signal module . . . . .	21
1.1.3.10 Module contents . . . . .	21
1.2 Submodules . . . . .	21
1.3 babao.arg module . . . . .	21
1.4 babao.babao module . . . . .	21
1.5 babao.commands module . . . . .	21
1.6 babao.config module . . . . .	21
1.7 babao.graph module . . . . .	22
1.8 Module contents . . . . .	22
<b>2 Indices and tables</b>	<b>23</b>



# CHAPTER 1

---

babao package

---

## 1.1 Subpackages

### 1.1.1 babao.inputs package

#### 1.1.1.1 Subpackages

**babao.inputs.ledger package**

#### Submodules

**babao.inputs.ledger.fakeLedgerInput module**

Handle logging in database all our fake transactions (dry-run)

**class** babao.inputs.ledger.fakeLedgerInput (*log\_to\_file=True*,  
*temp=False*)

Bases: *babao.inputs.ledger.ledgerInputBase.ACLedgerInput*

Base class for any fake ledger

**asset**

Overide this method with the desired CryptoEnum / QuoteEnum ex: self.asset = CryptoEnum.XBT

**buy** (*ledger*, *volume\_spent*, *price*, *timestamp=None*)

Buy with the current ledger asset the asset of the given 'ledger'

(If the current ledger is a quote, this is a buy) 'volume\_spent' quantity spent (including fees)

**deposit** (*ledger*, *volume*, *timestamp=None*)

Deposit from the current ledger to the given 'ledger'

**fetch()**

Return a time-serie DataFrame fetched from the internets

This data will be stored on database for later use (and eventual resampling). Data can be continuous. Index must be nanosecond timestamps.

**logTransaction** (*typ, volume, refid, fee=0, product=0, timestamp=None*)

Log transaction in database if ‘timestamp’ is not given, the current time will be used

This should’nt be used outside of this class

**sell** (*ledger, volume\_spent, price, timestamp=None*)

Buy with the asset of the given ‘ledger’ the current ledger asset

(If the current ledger is a quote, this is a sell) ‘volume\_spent’ quantity spent (including fees)

**withdraw** (*ledger, volume, timestamp=None*)

Withdraw from the current ledger to the given ‘ledger’

### babao.inputs.ledger.krakenLedgerInput module

Handle logging in database all our real transactions on kraken api (wet-run) Also fetch from kraken api the history of your past transactions

**class** babao.inputs.ledger.krakenLedgerInput (*log\_to\_file=True, un-used\_temp=False*)  
Bases: babao.inputs.ledger.ledgerInputBase.ABCLedgerInput, babao.inputs.krakenInputBase.ABCKrakenInput

Base class for any kraken ledger

**buy** (*ledger, volume\_spent, price, timestamp=None*)

Buy with the current ledger asset the asset of the given ‘ledger’

(If the current ledger is a quote, this is a buy) ‘volume\_spent’ quantity spent (including fees)

**deposit** (*ledger, volume, timestamp=None*)

Deposit from the current ledger to the given ‘ledger’

**fetch()**

Return a time-serie DataFrame fetched from the internets

This data will be stored on database for later use (and eventual resampling). Data can be continuous. Index must be nanosecond timestamps.

**sell** (*ledger, volume\_spent, price, timestamp=None*)

Buy with the asset of the given ‘ledger’ the current ledger asset

(If the current ledger is a quote, this is a sell) ‘volume\_spent’ quantity spent (including fees)

**withdraw** (*ledger, volume, timestamp=None*)

Withdraw from the current ledger to the given ‘ledger’

### babao.inputs.ledger.ledgerInputBase module

Handle logging in database all our transactions

TODO: It is really not obvious how you’re gonna link the transaction across various ledgers... kraken doesn’t give you anything else than an “order id”, so you still have to iterate over all entries in all ledgers to find the matching one :/ The good new is, I don’t know when we’ll need that! Anyway, I’ll leave an empty column “product”, which reference another ledger; this could be used for later indexing?

```
class babao.inputs.ledger.ledgerInputBase.ABCLedgerInput
Bases: babao.inputs.inputBase.ABCInput

Base class for any ledger

asset
    Overide this method with the desired CryptoEnum / QuoteEnum ex: self.asset = CryptoEnum.XBT

buy (ledger, volume_spent, price, timestamp=None)
    Buy with the current ledger asset the asset of the given 'ledger'
    (If the current ledger is a quote, this is a buy) 'volume_spent' quantity spent (including fees)

deposit (ledger, volume, timestamp=None)
    Deposit from the current ledger to the given 'ledger'

fillMissing (resampled_data)
    Fill missing values (np.nan/np.inf) in 'resampled_data'

raw_columns = ['volume', 'balance', 'fee', 'refid', 'type', 'product']
resampled_columns = ['balance']

sell (ledger, volume_spent, price, timestamp=None)
    Buy with the asset of the given 'ledger' the current ledger asset
    (If the current ledger is a quote, this is a sell) 'volume_spent' quantity spent (including fees)

withdraw (ledger, volume, timestamp=None)
    Withdraw from the current ledger to the given 'ledger'
```

## babao.inputs.ledger.ledgerManager module

Manage all the ledgers and give some utils functions to check balance or buy/sell

```
babao.inputs.ledger.ledgerManager.buy (crypto_enum, volume)
    Buy the given 'volume' of 'crypto_enum'

babao.inputs.ledger.ledgerManager.buyOrSell (action_enum, crypto_enum, volume=None)
    Decide wether to buy or sell (or not) 'volume' the 'crypto_enum' based on the given 'action_enum'
    It will consider the current 'ledger.BALANCE', and evenutally update it.

babao.inputs.ledger.ledgerManager.gameOver ()
    Check if you're broke

babao.inputs.ledger.ledgerManager.getBalanceInQuote (crypto_enum)
    Convert to quote the balance of the LEDGERS[crypto_enum]

babao.inputs.ledger.ledgerManager.getGlobalBalanceInQuote ()
    Sum and convert to quote the balance of all your LEDGERS

babao.inputs.ledger.ledgerManager.getLastTx ()
    Return the timestamp of the last transaction in all LEDGERS

babao.inputs.ledger.ledgerManager.initLedgers ()
    Instantiate all the ledgers and corresponding trade-inputs needed by conf.CRYPTOS / conf.QUOTE

babao.inputs.ledger.ledgerManager.sell (crypto_enum, volume)
    Sell the given 'volume' of 'crypto_enum'
```

## Module contents

### babao.inputs.trades package

#### Submodules

##### babao.inputs.trades.krakenTradesInput module

Concrete class for kraken trade inputs

We could have defined all these with the following commentend out snippet, but for explicitness reasons we'll keep them this way. This also allows linter to understand what's going on.

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesBCHEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for CHE crypto vs R quote

crypto = -1
pair = 'BCHEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesBCHUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for CHU crypto vs D quote

crypto = -1
pair = 'BCHUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesDASHEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ASH crypto vs UR quote

crypto = -2
pair = 'DASHEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesDASHUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ASH crypto vs SD quote

crypto = -2
pair = 'DASHUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesEOSEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for OSE crypto vs R quote

crypto = -3
pair = 'EOSEUR'
```

```
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesEOSUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for OSU crypto vs D quote

crypto = -3
pair = 'EOSUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesGNOEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for NOE crypto vs R quote

crypto = -4
pair = 'GNOEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesGNOUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for NOU crypto vs D quote

crypto = -4
pair = 'GNOUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETC crypto vs CAD quote

crypto = -5
pair = 'XETCZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETC crypto vs EUR quote

crypto = -5
pair = 'XETCZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETC crypto vs GBP quote

crypto = -5
pair = 'XETCZGBP'
quote = 3
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETC crypto vs JPY quote

crypto = -5
pair = 'XETCZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETC crypto vs USD quote

crypto = -5
pair = 'XETCZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETH crypto vs CAD quote

crypto = -6
pair = 'XETHZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETH crypto vs EUR quote

crypto = -6
pair = 'XETHZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETH crypto vs GBP quote

crypto = -6
pair = 'XETHZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETH crypto vs JPY quote

crypto = -6
pair = 'XETHZJPY'
quote = 4
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ETH crypto vs USD quote

crypto = -6
pair = 'XETHZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXLTCZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for LTC crypto vs CAD quote

crypto = -7
pair = 'XLTCZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXLTCZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for LTC crypto vs EUR quote

crypto = -7
pair = 'XLTCZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXLTCZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for LTC crypto vs GBP quote

crypto = -7
pair = 'XLTCZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXLTCZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for LTC crypto vs JPY quote

crypto = -7
pair = 'XLTCZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXLTCZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for LTC crypto vs USD quote

crypto = -7
pair = 'XLTCZUSD'
quote = 5
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for REP crypto vs CAD quote

crypto = -8
pair = 'XREPZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for REP crypto vs EUR quote

crypto = -8
pair = 'XREPZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for REP crypto vs GBP quote

crypto = -8
pair = 'XREPZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for REP crypto vs JPY quote

crypto = -8
pair = 'XREPZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for REP crypto vs USD quote

crypto = -8
pair = 'XREPZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XBT crypto vs CAD quote

crypto = -9
pair = 'XXBTZCAD'
quote = 1
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XBT crypto vs EUR quote

crypto = -9
pair = 'XXBTZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XBT crypto vs GBP quote

crypto = -9
pair = 'XXBTZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XBT crypto vs JPY quote

crypto = -9
pair = 'XXBTZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XBT crypto vs USD quote

crypto = -9
pair = 'XXBTZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XLM crypto vs CAD quote

crypto = -10
pair = 'XXLMZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XLM crypto vs EUR quote

crypto = -10
pair = 'XXLMZEUR'
quote = 2
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XLM crypto vs GBP quote

crypto = -10
pair = 'XXLMZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XLM crypto vs JPY quote

crypto = -10
pair = 'XXLMZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XLM crypto vs USD quote

crypto = -10
pair = 'XXLMZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XMR crypto vs CAD quote

crypto = -11
pair = 'XXMRZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XMR crypto vs EUR quote

crypto = -11
pair = 'XXMRZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XMR crypto vs GBP quote

crypto = -11
pair = 'XXMRZGBP'
quote = 3
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XMR crypto vs JPY quote

crypto = -11
pair = 'XXMRZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XMR crypto vs USD quote

crypto = -11
pair = 'XXMRZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XRP crypto vs CAD quote

crypto = -12
pair = 'XXRPZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XRP crypto vs EUR quote

crypto = -12
pair = 'XXRPZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XRP crypto vs GBP quote

crypto = -12
pair = 'XXRPZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XRP crypto vs JPY quote

crypto = -12
pair = 'XXRPZJPY'
quote = 4
```

```
class babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for XRP crypto vs USD quote

crypto = -12
pair = 'XXRPZUSD'
quote = 5

class babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZCADInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ZEC crypto vs CAD quote

crypto = -13
pair = 'XZECZCAD'
quote = 1

class babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZEURInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ZEC crypto vs EUR quote

crypto = -13
pair = 'XZECZEUR'
quote = 2

class babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZGBPInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ZEC crypto vs GBP quote

crypto = -13
pair = 'XZECZGBP'
quote = 3

class babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZJPYInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ZEC crypto vs JPY quote

crypto = -13
pair = 'XZECZJPY'
quote = 4

class babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZUSDInput
Bases: babao.inputs.trades.krakenTradesInputBase.ABCKrakenTradesInput
Kraken trade input for ZEC crypto vs USD quote

crypto = -13
pair = 'XZECZUSD'
quote = 5
```

## babao.inputs.trades.krakenTradesInputBase module

Module containing base class for any kraken trades input

**class** babao.inputs.trades.krakenTradesInputBase.**ABCKrakenTradesInput**  
Bases: *babao.inputs.tradesInputBase.ABCTradesInput*, *babao.inputs.krakenInputBase.ABCKrakenInput*

Base class for any kraken trades input

**fetch()**

Return a time-serie DataFrame fetched from the internets

This data will be stored on database for later use (and eventual resampling). Data can be continuous. Index must be nanosecond timestamps.

**pair**

Overide this method with the desired asset pair as string ex: self.pair = "XXBTZEUR"

## babao.inputs.trades.tradesInputBase module

Module containing base class for any trades input

**class** babao.inputs.trades.tradesInputBase.**ABCTradesInput**  
Bases: *babao.inputs.inputBase.ABCInput*

Base class for any trades input

**crypto**

Overide this method with the desired CryptoEnum ex: self.crypto = CryptoEnum.XBT

**fetch()**

Return a time-serie DataFrame fetched from the internets

This data will be stored on database for later use (and eventual resampling). Data can be continuous. Index must be nanosecond timestamps.

**fillMissing(resampled\_data)**

Fill missing values (np.nan/np.inf) in 'resampled\_data'

**quote**

Overide this method with the desired QuoteEnum ex: self.quote = QuoteEnum.EUR

**raw\_columns = ['price', 'volume']**

**resampled\_columns = ['open', 'high', 'low', 'close', 'vwap', 'volume', 'count']**

## Module contents

### 1.1.1.2 Submodules

#### 1.1.1.3 babao.inputs.inputBase module

Base class for any input

**class** babao.inputs.inputBase.**ABCInput**  
Bases: abc.ABC

Base class for any input

Your subclass should at least implement:

- \* fetch : self -> DataFrame
- \* raw\_columns : List[str]

And eventually: (if you want self.resample to works)

- \* \_resample : self -> DataFrame -> DataFrame
- \* fillMissing : self -> DataFrame -> DataFrame
- \* resampled\_columns : List[str]

(cf. specific method doc-string in this class)

**cache** (*fresh\_data=None, since=None, till=None*)

Save some data to cache

If 'fresh\_data' is given, append it to cache, otherwise read in database from 'since' to 'till' and cache it

**fetch()**

Return a time-serie DataFrame fetched from the internets

This data will be stored on database for later use (and eventual resampling). Data can be continuous. Index must be nanosecond timestamps.

**fillMissing** (*resampled\_data*)

Fill missing values (np.nan/np.inf) in 'resampled\_data'

**raw\_columns**

The columns names of your raw data (as fetched and stored in database)

**read** (*since=None, till=None*)

Read data in database or cache from 'since' to 'till'

**refreshCache()**

Make sure the cache is up to date

**resample** (*raw\_data*)

Return the DataFrame 'raw\_data' as a continuous time-serie

This is a wrapper around \_resample and fillMissing

**resampled\_columns**

The columns names of your resampled data (from raw data)

**updateCurrentRow** (*current\_row=None, timestamp=None*)

Update the property self.current\_row, useful for time travel

**write** (*raw\_data*)

Write the given raw\_data to the database, and cache it if needed

`babao.inputs.inputBase.resampleSerie(s)`

Call Serie.resample on s with preset parameters (the serie's index must be datetime)

### 1.1.4 babao.inputs.inputManager module

Common interface to inputs to call methods on all of them at once

`babao.inputs.inputManager.fetchInputs()`

Fetch all the INPUTS in a pool thread

The raw data resulting is then wrote to database.

`babao.inputs.inputManager.readInputs(input_list: Optional[List[babao.inputs.inputBase.ABCInput]] = None, since=None)`

Read all INPUTS from 'since' and resample them with matching time base

The return is one dataframe containing all concatenated columns (so they will be renamed with the input name as prefix)

```
babao.inputs.inputManager.refreshInputs (input_list: Optional[List[babao.inputs.inputBase ABCInput]]  
= None)
```

Make sure the cache is up to date on the given inputs (or all the INPUTS)

```
babao.inputs.inputManager.timeTravel (timestamp)
```

Travel to the specified timestamp, for simulation purposes

### 1.1.1.5 babao.inputs.krakenInputBase module

This module define the base class and methods for kraken inputs

```
class babao.inputs.krakenInputBase ABCKrakenInput
```

Bases: *babao.inputs.inputBase ABCInput*

Base class for any kraken input

```
fetch()
```

Return a time-serie DataFrame fetched from the internets

This data will be stored on database for later use (and eventual resampling). Data can be continuous. Index must be nanosecond timestamps.

### 1.1.1.6 Module contents

## 1.1.2 babao.models package

### 1.1.2.1 Subpackages

#### babao.models.tree package

##### Submodules

#### babao.models.tree.extremaModel module

#### babao.models.tree.macdModel module

#### babao.models.tree.tendencyModel module

##### Module contents

### 1.1.2.2 Submodules

#### 1.1.2.3 babao.models.modelBase module

#### 1.1.2.4 babao.models.modelManager module

#### 1.1.2.5 babao.models.rootModel module

##### 1.1.2.6 Module contents

## 1.1.3 babao.utils package

### 1.1.3.1 Submodules

#### 1.1.3.2 babao.utils.date module

Some utils functions for date handling and time traveling

**class** babao.utils.date.**TimeTraveler**

Bases: object

Class handling time travel tricks

**getTime** (*force=False*)

Return the current time in nanoseconds

Used for time traveling purpose, so this might be a date in the past matching the current simulation state, unless 'force' is set to True.

**nowMinus** (*years=0, weeks=0, days=0, hours=0, minutes=0*)

Return the current timestamp (nanoseconds) minus the given parameters

This will take into account time traveling tricks.

```
setTime(now)
    Set time to the given 'now' nanoseconds
        Used for time traveling purpose

babao.utils.date.nanoToSec(nano)
    Convert nanoseconds to seconds

babao.utils.date.secToNano(sec)
    Convert seconds to nanoseconds Just trying to avoid float rounding...

babao.utils.date.toDatetime(df)
    Convert the index of the given dataframe to datetime
        Also works directly on a dataframe index.

babao.utils.date.toStr(t)
    Return the string representation of timestamp
        't' can be a nanoseconds timestamp, or a panda datetime object.

babao.utils.date.toTimestamp(df)
    Convert the index of the given dataframe to nanoseconds
        Also works directly on a dataframe index.
```

### 1.1.3.3 babao.utils.enum module

Enums describing positions and assets.

```
class babao.utils.enum.ActionEnum
    Bases: enum.Enum
        Enum describing a transaction action
            BUY = 1
            DEPOSIT = 2
            FEE = -3
            HODL = 0
            SELL = -1
            WITHDRAW = -2
```

```
class babao.utils.enum.CryptoEnum
    Bases: enum.Enum
        Enum describing a crypto asset
            BCH = -1
            DASH = -2
            EOS = -3
            ETC = -5
            ETH = -6
            GNO = -4
            LTC = -7
            REP = -8
```

```
XBT = -9
XLM = -10
XMR = -11
XRP = -12
ZEC = -13

class babao.utils.enum.QuoteEnum
Bases: enum.Enum

    Enum describing a quote asset

    CAD = 1
    EUR = 2
    GBP = 3
    JPY = 4
    USD = 5

class babao.utils.enum.TradeEnum
Bases: enum.Enum

    Enum describing a transaction on a given asset

    BUY_BCH = 1
    BUY_DASH = 2
    BUY_EOS = 3
    BUY_ETC = 5
    BUY_ETH = 6
    BUY_GNO = 4
    BUY_LTC = 7
    BUY REP = 8
    BUY_XBT = 9
    BUY_XLM = 10
    BUY_XMR = 11
    BUY_XRP = 12
    BUY_ZEC = 13
    HODL = 0
    SELL_BCH = -1
    SELL_DASH = -2
    SELL_EOS = -3
    SELL_ETC = -5
    SELL_ETH = -6
    SELL_GNO = -4
    SELL_LTC = -7
```

```
SELL REP = -8
SELL XBT = -9
SELL XLM = -10
SELL XMR = -11
SELL XRP = -12
SELL ZEC = -13
```

`babao.utils.enum.cryptoAndActionToTrade (crypto_enum_val, action_enum_val)`  
Convert a crypto enum and an action enum to the matching trade enum

`babao.utils.enum.floatToTrade (f)`  
Round a float value to the nearest trade enum

`babao.utils.enum.tradeToAction (trade_enum_val)`  
Extract an action enum from a trade enum

`babao.utils.enum.tradeToCrypto (trade_enum_val)`  
Extract a crypto enum from a trade enum

#### 1.1.3.4 babao.utils.file module

Some utils functions for hdf handling

`babao.utils.file.closeStore ()`  
Close the hdf database

`babao.utils.file.delete (frame)`  
Remove the given 'frame' entry (key) from the hdf database  
Thread Safe!

`babao.utils.file.getLastRows (frame, nrows)`  
Return 'nrows' rows from a 'frame' (key) in the hdf database as a DataFrame

`babao.utils.file.initStore (filename)`  
Open the hdf database from 'filename'

`babao.utils.file.maintenance ()`  
Maintenance routine on the hdf database  
Create table index for each table, and make sure everything is sorted.

`babao.utils.file.read (frame, where=None)`  
Read a 'frame' (key) from the hdf database  
'where' can be used to specify search criteria. Thread Safe!

`babao.utils.file.setLock (lock)`  
Store the given 'lock' object for later use in database processing

`babao.utils.file.write (frame, df)`  
Append the given 'df' dataframe to the 'frame' entry (key) in the hdf database  
Thread Safe!

### 1.1.3.5 babao.utils.indicators module

Various indicators which can be added to any serie

//www.quantinsti.com/blog/build-technical-indicators-in-python

`babao.utils.indicators.ewma(serie, look_back_delay)`

Exponentially-weighted Moving Average

`babao.utils.indicators.get(df, columns)`

Add indicators specified by columns to the given df

Expected ‘columns’ format: [“sma\_vwap\_42”, “ewma\_volume\_12”]

`babao.utils.indicators.macd(serie, fast_delay, slow_delay, signal_delay, full=False)`

Moving Average Convergence/Divergence Oscillator

`babao.utils.indicators.ppo(serie, fast_delay, slow_delay, signal_delay, full=False)`

Percentage Price Oscillator

Same as macd, but we do (a-b)/b instead of a-b, so the final value does not depend on input scale (it’s a percentage!)

`babao.utils.indicators.sma(serie, look_back_delay)`

Simple Moving Average

### 1.1.3.6 babao.utils.lock module

Some utils functions for lock file handling

`babao.utils.lock.isLocked(lockfile)`

Check if the ‘lockfile’ exists

`babao.utils.lock.tryLock(lockfile)`

Create the given ‘lockfile’

Return false if it already exists

`babao.utils.lock.tryUnlock(lockfile)`

Remove the given ‘lockfile’

Return false if it doesn’t exist

### 1.1.3.7 babao.utils.log module

Some utils functions for logging

`babao.utils.log.debug(*args)`

Log a debug (magenta)

`babao.utils.log.error(*args)`

Log an error (red)

`babao.utils.log.info(*args)`

Log a simple message (blue)

`babao.utils.log.initLogLevel(verbose, quiet)`

Initialize log level based on verbose flag

`babao.utils.log.setLock(lock)`

Store the given ‘lock’ object for later use in logging

```
babao.utils.log.warning(*args)
    Log a warning (yellow)
```

### 1.1.3.8 babao.utils.scale module

Scaler

```
class babao.utils.scale.Scaler
    Bases: object
```

Basic min/max scaler

```
fit(arr)
    Init scaler
```

```
scale(arr)
    Scale features before train/predict
```

```
scaleFit(arr)
    Scale n Fit
```

```
unscale(arr)
    Unscale features after train/predict
```

### 1.1.3.9 babao.utils.signal module

Signal handling

```
babao.utils.signal.catchSignal()
    Catch signal INT/TERM, so we won't exit while playing with data files
```

```
babao.utils.signal.restoreSignal()
    Restore the previous signal handler
```

### 1.1.3.10 Module contents

## 1.2 Submodules

### 1.3 babao.arg module

### 1.4 babao.babao module

### 1.5 babao.commands module

### 1.6 babao.config module

Here we'll handle the config file and the various file/dir paths

```
babao.config.readConfigFile(cmd_name='dry-run')
    Read config file and initialize global config variables
```

## 1.7 babao.graph module

## 1.8 Module contents

## CHAPTER 2

---

### Indices and tables

---

- genindex
- modindex
- search



---

## Python Module Index

---

### b

babao, 22  
babao.config, 21  
babao.inputs, 16  
babao.inputs.inputBase, 13  
babao.inputs.inputManager, 14  
babao.inputs.krakenInputBase, 15  
babao.inputs.ledger, 4  
babao.inputs.ledger.fakeLedgerInput, 1  
babao.inputs.ledger.krakenLedgerInput,  
    2  
babao.inputs.ledger.ledgerInputBase, 2  
babao.inputs.ledger.ledgerManager, 3  
babao.inputs.trades, 13  
babao.inputs.trades.krakenTradesInput,  
    4  
babao.inputs.trades.krakenTradesInputBase,  
    13  
babao.inputs.trades.tradesInputBase, 13  
babao.models, 16  
babao.models.tree, 16  
babao.utils, 21  
babao.utils.date, 16  
babao.utils.enum, 17  
babao.utils.file, 19  
babao.utils.indicators, 20  
babao.utils.lock, 20  
babao.utils.log, 20  
babao.utils.scale, 21  
babao.utils.signal, 21



---

## Index

---

### A

ABCFakeLedgerInput (class  
babao.inputs.ledger.fakeLedgerInput), 1  
ABCInput (class in babao.inputs.inputBase), 13  
ABCKrakenInput (class  
babao.inputs.krakenInputBase), 15  
ABCKrakenLedgerInput (class  
babao.inputs.ledger.krakenLedgerInput),  
2  
ABCKrakenTradesInput (class  
babao.inputs.trades.krakenTradesInputBase),  
13  
ABCInput (class  
babao.inputs.ledger.ledgerInputBase), 2  
ABCTradesInput (class  
babao.inputs.trades.tradesInputBase), 13  
ActionEnum (class in babao.utils.enum), 17  
asset (babao.inputs.ledger.fakeLedgerInput.ABCFakeLedgerInput  
attribute), 1  
asset (babao.inputs.ledger.ledgerInputBase.ABCLedgerInput  
attribute), 3

### B

babao (module), 22  
babao.config (module), 21  
babao.inputs (module), 16  
babao.inputs.inputBase (module), 13  
babao.inputs.inputManager (module), 14  
babao.inputs.krakenInputBase (module), 15  
babao.inputs.ledger (module), 4  
babao.inputs.ledger.fakeLedgerInput (module), 1  
babao.inputs.ledger.krakenLedgerInput (module), 2  
babao.inputs.ledger.ledgerInputBase (module), 2  
babao.inputs.ledger.ledgerManager (module), 3  
babao.inputs.trades (module), 13  
babao.inputs.trades.krakenTradesInput (module), 4  
babao.inputs.trades.krakenTradesInputBase (module), 13  
babao.inputs.trades.tradesInputBase (module), 13  
babao.models (module), 16

babao.models.tree (module), 16  
in babao.utils (module), 21  
babao.utils.date (module), 16  
babao.utils.enum (module), 17  
in babao.utils.file (module), 19  
babao.utils.indicators (module), 20  
babao.utils.lock (module), 20  
babao.utils.log (module), 20  
babao.utils.scale (module), 21  
babao.utils.signal (module), 21  
BCH (babao.utils.enum.CryptoEnum attribute), 17  
BUY (babao.utils.enum.ActionEnum attribute), 17  
in buy() (babao.inputs.ledger.fakeLedgerInput.ABCFakeLedgerInput  
method), 1  
in buy() (babao.inputs.ledger.krakenLedgerInput.ABCKrakenLedgerInput  
method), 2  
buy() (babao.inputs.ledger.ledgerInputBase.ABCLedgerInput  
method), 3  
buy() (in module babao.inputs.ledger.ledgerManager), 3  
BUY\_BCH (babao.utils.enum.TradeEnum attribute), 18  
BUY\_DASH (babao.utils.enum.TradeEnum attribute), 18  
BUY\_EOS (babao.utils.enum.TradeEnum attribute), 18  
BUY\_ETC (babao.utils.enum.TradeEnum attribute), 18  
BUY\_ETH (babao.utils.enum.TradeEnum attribute), 18  
BUY\_GNO (babao.utils.enum.TradeEnum attribute), 18  
BUY\_LTC (babao.utils.enum.TradeEnum attribute), 18  
BUY REP (babao.utils.enum.TradeEnum attribute), 18  
BUY\_XBT (babao.utils.enum.TradeEnum attribute), 18  
BUY\_XLM (babao.utils.enum.TradeEnum attribute), 18  
BUY\_XMR (babao.utils.enum.TradeEnum attribute), 18  
BUY\_XRP (babao.utils.enum.TradeEnum attribute), 18  
BUY\_ZEC (babao.utils.enum.TradeEnum attribute), 18  
buyOrSell() (in module babao.inputs.ledger.ledgerManager), 3

### C

cache() (babao.inputs.inputBase.ABCInput method), 14  
CAD (babao.utils.enum.QuoteEnum attribute), 18  
catchSignal() (in module babao.utils.signal), 21  
closeStore() (in module babao.utils.file), 19

crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesBCHUSDTInputs.trades.krakenTradesInput.KrakenTradesXREPZUSDInputs.  
attribute), 4  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesBCHUSDTInputs.trades.krakenTradesInput.KrakenTradesXXBTZCADInputs.  
attribute), 4  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesDASHEURInputs.trades.krakenTradesInput.KrakenTradesXXBTZEURInputs.  
attribute), 4  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesDASHUSDTInputs.trades.krakenTradesInput.KrakenTradesXXBTZGBPInputs.  
attribute), 4  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesEOSTEURInputs.trades.krakenTradesInput.KrakenTradesXXBTZJPYInputs.  
attribute), 4  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesEOSUSDTInputs.trades.krakenTradesInput.KrakenTradesXXBTZUSDInputs.  
attribute), 5  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesCNOEURInputs.trades.krakenTradesInput.KrakenTradesXXLMZCADInputs.  
attribute), 5  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesCNOUSDInputs.trades.krakenTradesInput.KrakenTradesXXLMZEURInputs.  
attribute), 5  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInputs.trades.krakenTradesInput.KrakenTradesXXLMZGBPInputs.  
attribute), 5  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZEURInputs.trades.krakenTradesInput.KrakenTradesXXLMZJPYInputs.  
attribute), 5  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZGBPInputs.trades.krakenTradesInput.KrakenTradesXXLMZUSDInputs.  
attribute), 5  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZIDRInputs.trades.krakenTradesInput.KrakenTradesXXMRZCADInputs.  
attribute), 6  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZIISDInputs.trades.krakenTradesInput.KrakenTradesXXMRZEURInputs.  
attribute), 6  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInputs.trades.krakenTradesInput.KrakenTradesXXMRZGBPInputs.  
attribute), 6  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZEURInputs.trades.krakenTradesInput.KrakenTradesXXMRZJPYInputs.  
attribute), 6  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZGBPInputs.trades.krakenTradesInput.KrakenTradesXXMRZUSDInputs.  
attribute), 6  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZIDRInputs.trades.krakenTradesInput.KrakenTradesXXRPZCADInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZIISDInputs.trades.krakenTradesInput.KrakenTradesXXRPZEURInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInputs.trades.krakenTradesInput.KrakenTradesXXRPZGBPInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZEURInputs.trades.krakenTradesInput.KrakenTradesXXRPZJPYInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZGBPInputs.trades.krakenTradesInput.KrakenTradesXXRPZUSDInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZBABAInputs.trades.krakenTradesInput.KrakenTradesXZECZCADInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZIISDInputs.trades.krakenTradesInput.KrakenTradesXZECZEURInputs.  
attribute), 7  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInputs.trades.krakenTradesInput.KrakenTradesXZECZGBPInputs.  
attribute), 8  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZEURInputs.trades.krakenTradesInput.KrakenTradesXZECZJPYInputs.  
attribute), 8  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZGBPInputs.trades.krakenTradesInput.KrakenTradesXZECZUSDInputs.  
attribute), 8  
crypto (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZBABAInputs.trades.tradesInputBase.ABCTradesInput.  
attribute), 8

cryptoAndActionTotrade() (in module babao.utils.enum), 19	getGlobalBalanceInQuote() (in module babao.inputs.ledger.ledgerManager), 3
CryptoEnum (class in babao.utils.enum), 17	getLastRows() (in module babao.utils.file), 19
<b>D</b>	getLastTx() (in module babao.inputs.ledger.ledgerManager), 3
DASH (babao.utils.enum.CryptoEnum attribute), 17	getTime() (babao.utils.date.TimeTraveler method), 16
debug() (in module babao.utils.log), 20	GNO (babao.utils.enum.CryptoEnum attribute), 17
delete() (in module babao.utils.file), 19	
DEPOSIT (babao.utils.enum.ActionEnum attribute), 17	
deposit() (babao.inputs.ledger.fakeLedgerInput.ABCFakeLedgerInput method), 1	<b>H</b>
deposit() (babao.inputs.ledger.krakenLedgerInput.ABCKrakenLedgerInput method), 2	HODL (babao.utils.enum.ActionEnum attribute), 17
deposit() (babao.inputs.ledger.ledgerInputBase.ABCLedgerInput method), 3	HODL (babao.utils.enum.TradeEnum attribute), 18
<b>E</b>	
EOS (babao.utils.enum.CryptoEnum attribute), 17	JPY (babao.utils.enum.QuoteEnum attribute), 18
error() (in module babao.utils.log), 20	
ETC (babao.utils.enum.CryptoEnum attribute), 17	<b>K</b>
ETH (babao.utils.enum.CryptoEnum attribute), 17	KrakenTradesBCHEURInput (class in babao.inputs.trades.krakenTradesInput), 4
EUR (babao.utils.enum.QuoteEnum attribute), 18	KrakenTradesBCHUSDInput (class in babao.inputs.trades.krakenTradesInput), 4
ewma() (in module babao.utils.indicators), 20	KrakenTradesDASHEURInput (class in babao.inputs.trades.krakenTradesInput), 4
<b>F</b>	KrakenTradesDASHUSDInput (class in babao.inputs.trades.krakenTradesInput), 4
FEE (babao.utils.enum.ActionEnum attribute), 17	KrakenTradesEOSEURInput (class in babao.inputs.trades.krakenTradesInput), 4
fetch() (babao.inputs.inputBase.ABCInput method), 14	KrakenTradesInput (class in babao.inputs.trades.krakenTradesInput), 4
fetch() (babao.inputs.krakenInputBase.ABCKrakenInput method), 15	KrakenTradesEOSUSDInput (class in babao.inputs.trades.krakenTradesInput), 5
fetch() (babao.inputs.ledger.fakeLedgerInput.ABCFakeLedgerInput method), 1	KrakenTradesGNOEURInput (class in babao.inputs.trades.krakenTradesInput), 5
fetch() (babao.inputs.ledger.krakenLedgerInput.ABCKrakenLedgerInput method), 2	KrakenTradesGNOUSDInput (class in babao.inputs.trades.krakenTradesInput), 5
fetch() (babao.inputs.trades.krakenTradesInputBase.ABCKrakenInput method), 13	KrakenTradesXETCZCADInput (class in babao.inputs.trades.krakenTradesInput), 5
fetch() (babao.inputs.trades.tradesInputBase.ABCTradesInput method), 13	KrakenTradesXETCZEURInput (class in babao.inputs.trades.krakenTradesInput), 5
fetchInputs() (in module babao.inputs.inputManager), 14	KrakenTradesXETCZJPYInput (class in babao.inputs.trades.krakenTradesInput), 5
fillMissing() (babao.inputs.inputBase.ABCInput method), 14	KrakenTradesXETCZUSDInput (class in babao.inputs.trades.krakenTradesInput), 6
fillMissing() (babao.inputs.ledger.ledgerInputBase.ABCLedgerInput method), 3	KrakenTradesXETHZCADInput (class in babao.inputs.trades.krakenTradesInput), 6
fillMissing() (babao.inputs.trades.tradesInputBase.ABCTradesInput method), 13	KrakenTradesXETHZEURInput (class in babao.inputs.trades.krakenTradesInput), 6
fit() (babao.utils.scale.Scaler method), 21	
floatToTrade() (in module babao.utils.enum), 19	
<b>G</b>	
gameOver() (in module babao.inputs.ledger.ledgerManager), 3	
GBP (babao.utils.enum.QuoteEnum attribute), 18	
get() (in module babao.utils.indicators), 20	
getBalanceInQuote() (in module babao.inputs.ledger.ledgerManager), 3	

KrakenTradesXETHZGBPInput	(class babao.inputs.trades.krakenTradesInput),	6	in	KrakenTradesXXMRZUSDInput	(class babao.inputs.trades.krakenTradesInput),	11	in
KrakenTradesXETHZJPYInput	(class babao.inputs.trades.krakenTradesInput),	6	in	KrakenTradesXXRPZCADInput	(class babao.inputs.trades.krakenTradesInput),	11	in
KrakenTradesXETHZUSDInput	(class babao.inputs.trades.krakenTradesInput),	6	in	KrakenTradesXXRPZEURInput	(class babao.inputs.trades.krakenTradesInput),	11	in
KrakenTradesXLTCZCADInput	(class babao.inputs.trades.krakenTradesInput),	7	in	KrakenTradesXXRPZGBPInput	(class babao.inputs.trades.krakenTradesInput),	11	in
KrakenTradesXLTCZEURInput	(class babao.inputs.trades.krakenTradesInput),	7	in	KrakenTradesXXRPZJPYInput	(class babao.inputs.trades.krakenTradesInput),	11	in
KrakenTradesXLTCZGBPInput	(class babao.inputs.trades.krakenTradesInput),	7	in	KrakenTradesXXRPZUSDInput	(class babao.inputs.trades.krakenTradesInput),	11	in
KrakenTradesXLTCZJPYInput	(class babao.inputs.trades.krakenTradesInput),	7	in	KrakenTradesXZECZCADInput	(class babao.inputs.trades.krakenTradesInput),	12	in
KrakenTradesXLTCZUSDInput	(class babao.inputs.trades.krakenTradesInput),	7	in	KrakenTradesXZECZEURInput	(class babao.inputs.trades.krakenTradesInput),	12	in
KrakenTradesXREPZCADInput	(class babao.inputs.trades.krakenTradesInput),	7	in	KrakenTradesXZECZGBPInput	(class babao.inputs.trades.krakenTradesInput),	12	in
KrakenTradesXREPZEURInput	(class babao.inputs.trades.krakenTradesInput),	8	in	KrakenTradesXZECZJPYInput	(class babao.inputs.trades.krakenTradesInput),	12	in
KrakenTradesXREPZGBPInput	(class babao.inputs.trades.krakenTradesInput),	8	in	KrakenTradesXZECZUSDInput	(class babao.inputs.trades.krakenTradesInput),	12	in
KrakenTradesXREPZJPYInput	(class babao.inputs.trades.krakenTradesInput),	8	in		L		
KrakenTradesXREPZUSDInput	(class babao.inputs.trades.krakenTradesInput),	8	in	logTransaction()	(babao.inputs.ledger.fakeLedgerInput.ABCFakeLedgerInp method),	2	
KrakenTradesXXBTZCADInput	(class babao.inputs.trades.krakenTradesInput),	8	in	LTC	(babao.utils.enum.CryptoEnum attribute),	17	
KrakenTradesXXBTZEURInput	(class babao.inputs.trades.krakenTradesInput),	8	in	M			
KrakenTradesXXBTZGBPInput	(class babao.inputs.trades.krakenTradesInput),	9	in	macd()	(in module babao.utils.indicators),	20	
KrakenTradesXXBTZJPYInput	(class babao.inputs.trades.krakenTradesInput),	9	in	maintenance()	(in module babao.utils.file),	19	
KrakenTradesXXBTZUSDInput	(class babao.inputs.trades.krakenTradesInput),	9	in	N			
KrakenTradesXXLMZCADInput	(class babao.inputs.trades.krakenTradesInput),	9	in	nanoToSec()	(in module babao.utils.date),	17	
KrakenTradesXXLMZEURInput	(class babao.inputs.trades.krakenTradesInput),	9	in	nowMinus()	(babao.utils.date.TimeTraveler method),	16	
KrakenTradesXXLMZGBPInput	(class babao.inputs.trades.krakenTradesInput),	9	in	P			
KrakenTradesXXLMZJPYInput	(class babao.inputs.trades.krakenTradesInput),	10	in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesBCHEURInput attribute),	4	
KrakenTradesXXLMZUSDInput	(class babao.inputs.trades.krakenTradesInput),	10	in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesBCHUSDInput attribute),	4	
KrakenTradesXXMRZCADInput	(class babao.inputs.trades.krakenTradesInput),	10	in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesDASHEURInput attribute),	4	
KrakenTradesXXMRZEURInput	(class babao.inputs.trades.krakenTradesInput),	10	in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesDASHUSDInput attribute),	4	
KrakenTradesXXMRZGBPInput	(class babao.inputs.trades.krakenTradesInput),	10	in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesEOSEURInput attribute),	4	
KrakenTradesXXMRZJPYInput	(class babao.inputs.trades.krakenTradesInput),	10	in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesEOSUSDInput attribute),	5	
			in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesGNOEURInput attribute),	5	
			in	pair	(babao.inputs.trades.krakenTradesInput.KrakenTradesGNOUSDInput attribute),	5	

```
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInputs.trades.krakenTradesInput.KrakenTradesXXLMZGBPInput  
      attribute), 5  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCHINInputs.trades.krakenTradesInput.KrakenTradesXXLMZJPYInput  
      attribute), 5  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCBOInputs.trades.krakenTradesInput.KrakenTradesXXLMZUSDInput  
      attribute), 5  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZCADInputs.trades.krakenTradesInput.KrakenTradesXXMRZCADInput  
      attribute), 6  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETCZALSDInputs.trades.krakenTradesInput.KrakenTradesXXMRZEURInput  
      attribute), 6  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCADInputs.trades.krakenTradesInput.KrakenTradesXXMRZGBPInput  
      attribute), 6  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCHINInputs.trades.krakenTradesInput.KrakenTradesXXMRZJPYInput  
      attribute), 6  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCBOInputs.trades.krakenTradesInput.KrakenTradesXXMRZUSDInput  
      attribute), 6  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCADInputs.trades.krakenTradesInput.KrakenTradesXXRPZCADInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZALSDInputs.trades.krakenTradesInput.KrakenTradesXXRPZEURInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCBOInputs.trades.krakenTradesInput.KrakenTradesXXRPZGBPInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCHINInputs.trades.krakenTradesInput.KrakenTradesXXRPZJPYInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXETHZCADInputs.trades.krakenTradesInput.KrakenTradesXXRPZUSDInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZCADInputs.trades.krakenTradesInput.KrakenTradesXZECZCADInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZALSDInputs.trades.krakenTradesInput.KrakenTradesXZECZEURInput  
      attribute), 7  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZCBOInputs.trades.krakenTradesInput.KrakenTradesXZECZGBPInput  
      attribute), 8  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZCHINInputs.trades.krakenTradesInput.KrakenTradesXZECZJPYInput  
      attribute), 8  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZCADInputs.trades.krakenTradesInput.KrakenTradesXZECZUSDInput  
      attribute), 8  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZCBOInputs.trades.krakenTradesInputBase.ABCKrakenTradesInput  
      attribute), 8  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXREPZUSDInput.babao.utils.indicators), 20  
      attribute), 8  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZCADInput  
      attribute), 8  
      quote (babao.inputs.trades.krakenTradesInput.KrakenTradesBCHEURInput  
              attribute), 4  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZEURInput  
      attribute), 9  
      quote (babao.inputs.trades.krakenTradesInput.KrakenTradesBCHUSDInput  
              attribute), 4  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZGBPInput  
      attribute), 9  
      quote (babao.inputs.trades.krakenTradesInput.KrakenTradesDASHEURInput  
              attribute), 4  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZJPYInput  
      attribute), 9  
      quote (babao.inputs.trades.krakenTradesInput.KrakenTradesDASHUSDInput  
              attribute), 4  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZUSDInput  
      attribute), 9  
      quote (babao.inputs.trades.krakenTradesInput.KrakenTradesEOSEURInput  
              attribute), 4  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZCADInput  
      attribute), 9  
      quote (babao.inputs.trades.krakenTradesInput.KrakenTradesEOSUSDInput  
              attribute), 5  
pair (babao.inputs.trades.krakenTradesInput.KrakenTradesXXLMZEURInput  
      attribute), 9
```

```
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZCADInput  
attribute), 5  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZEURInput  
attribute), 5  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZCADInput  
attribute), 5  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZJPYInput  
attribute), 5  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZUSDInput  
attribute), 5  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZCADInput  
attribute), 6  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZEURInput  
attribute), 6  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZGBPInput  
attribute), 6  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZJPYInput  
attribute), 6  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXMRZUSDInput  
attribute), 6  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZCADInput  
attribute), 6  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZEURInput  
attribute), 7  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZGBPInput  
attribute), 7  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZJPYInput  
attribute), 7  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXRPZUSDInput  
attribute), 7  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZCADInput  
attribute), 7  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZEURInput  
attribute), 7  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZGBPInput  
attribute), 8  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZJPYInput  
attribute), 8  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXZECZUSDInput  
attribute), 8  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXBTZUSDInput  
attribute), 8  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZCADInput  
attribute), 9  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZEURInput  
attribute), 9  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZGBPInput  
attribute), 9  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZJPYInput  
attribute), 9  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZUSDInput  
attribute), 9  
R raw_columns (babao.inputs.inputBase.ABCInput at-  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZLBPInput  
attribute), 14  
raw_columns (babao.inputs.ledger.ledgerInputBase.ABCLedgerInput  
attribute), 14  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZGRInput  
attribute), 3  
raw_columns (babao.inputs.trades.tradesInputBase.ABCTradesInput  
attribute), 13  
read() (babao.inputs.inputBase.ABCInput method), 14  
quote (babao.inputs.trades.krakenTradesInput.KrakenTradesXXBTZUSDInput  
attribute), 19  
read() (in module babao.utils.file), 19  
readConfigFile() (in module babao.config), 21
```

readInputs() (in module babao.inputs.inputManager), 14  
refreshCache() (babao.inputs.inputBase.ABCInput method), 14  
refreshInputs() (in module babao.inputs.inputManager), 14  
REP (babao.utils.enum.CryptoEnum attribute), 17  
resample() (babao.inputs.inputBase.ABCInput method), 14  
resampled\_columns (babao.inputs.inputBase.ABCInput attribute), 14  
resampled\_columns (babao.inputs.ledger.ledgerInputBase ABCLedgerInput attribute), 3  
resampled\_columns (babao.inputs.trades.tradesInputBase ABCTradesInput attribute), 13  
resampleSerie() (in module babao.inputs.inputBase), 14  
restoreSignal() (in module babao.utils.signal), 21

## S

scale() (babao.utils.scale.Scaler method), 21  
scaleFit() (babao.utils.scale.Scaler method), 21  
Scaler (class in babao.utils.scale), 21  
secToNano() (in module babao.utils.date), 17  
SELL (babao.utils.enum.ActionEnum attribute), 17  
sell() (babao.inputs.ledger.fakeLedgerInput ABCFakeLedgerInput method), 2  
sell() (babao.inputs.ledger.krakenLedgerInput ABCKrakenLedgerInput method), 2  
sell() (babao.inputs.ledger.ledgerInputBase ABCLedgerInput method), 3  
sell() (in module babao.inputs.ledger.ledgerManager), 3  
SELL\_BCH (babao.utils.enum.TradeEnum attribute), 18  
SELL\_DASH (babao.utils.enum.TradeEnum attribute), 18  
SELL\_EOS (babao.utils.enum.TradeEnum attribute), 18  
SELL\_ETC (babao.utils.enum.TradeEnum attribute), 18  
SELL\_ETH (babao.utils.enum.TradeEnum attribute), 18  
SELL\_GNO (babao.utils.enum.TradeEnum attribute), 18  
SELL\_LTC (babao.utils.enum.TradeEnum attribute), 18  
SELL REP (babao.utils.enum.TradeEnum attribute), 18  
SELL\_XBT (babao.utils.enum.TradeEnum attribute), 19  
SELL\_XLM (babao.utils.enum.TradeEnum attribute), 19  
SELL\_XMR (babao.utils.enum.TradeEnum attribute), 19  
SELL\_XRP (babao.utils.enum.TradeEnum attribute), 19  
SELL\_ZEC (babao.utils.enum.TradeEnum attribute), 19  
setLock() (in module babao.utils.file), 19  
setLock() (in module babao.utils.log), 20  
setTime() (babao.utils.date.TimeTraveler method), 16  
sma() (in module babao.utils.indicators), 20

## T

timeTravel() (in module babao.inputs.inputManager), 15  
TimeTraveler (class in babao.utils.date), 16  
toDatetime() (in module babao.utils.date), 17  
toString() (in module babao.utils.date), 17

toTimestamp() (in module babao.utils.date), 17  
TradeEnum (class in babao.utils.enum), 18  
tradeToAction() (in module babao.utils.enum), 19  
tradeToCrypto() (in module babao.utils.enum), 19  
tryLock() (in module babao.utils.lock), 20  
tryUnlock() (in module babao.utils.lock), 20

## U

unscale() (babao.utils.scale.Scaler method), 21  
updateCurrentRow() (babao.inputs.inputBase ABCInput method), 14  
USD (babao.utils.enum.QuoteEnum attribute), 18

## W

warning() (in module babao.utils.log), 20  
WITHDRAW (babao.utils.enum.ActionEnum attribute), 17  
withdraw() (babao.inputs.ledger.fakeLedgerInput ABCFakeLedgerInput method), 2  
withdraw() (babao.inputs.ledger.krakenLedgerInput ABCKrakenLedgerInput method), 2  
withdraw() (babao.inputs.ledger.ledgerInputBase ABCLedgerInput method), 3  
write() (babao.inputs.inputBase ABCInput method), 14

write() (in module babao.utils.file), 19

## X

XBT (babao.utils.enum.CryptoEnum attribute), 17  
XLM (babao.utils.enum.CryptoEnum attribute), 18  
XMR (babao.utils.enum.CryptoEnum attribute), 18  
XRP (babao.utils.enum.CryptoEnum attribute), 18

## Z

ZEC (babao.utils.enum.CryptoEnum attribute), 18