cbpro2 Documentation

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cbpro2 is a python client library to interact with coinbase pro.

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CHAPTER 1

Documentation

1.1 Public Client

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- Public Client
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1.1.1 Public Client

```
get_product_24hr_stats(product_id)
```

Get 24 hr stats for the product.

Parameters product_id (str) - Product

Returns

24 hour stats. Volume is in base currency units.

Open, high, low are in quote currency units. Example::

```
{ "open": "34.19000000", "high": "95.70000000", "low": "7.06000000", "volume": "2.41000000"
}
```

Return type dict

```
get_product_historic_rates (product_id, start=None, end=None, granularity=None)
```

Historic rates for a product.

Rates are returned in grouped buckets based on requested *granularity*. If start, end, and granularity aren't provided, the exchange will assume some (currently unknown) default values.

Historical rate data may be incomplete. No data is published for intervals where there are no ticks.

Caution: Historical rates should not be polled frequently. If you need real-time information, use the trade and book endpoints along with the websocket feed.

The maximum number of data points for a single request is 200 candles. If your selection of start/end time and granularity will result in more than 200 data points, your request will be rejected. If you wish to retrieve fine granularity data over a larger time range, you will need to make multiple requests with new start/end ranges.

Parameters

- product_id (str) Product
- start (Optional[str]) Start time in ISO 8601
- end (Optional[str]) End time in ISO 8601
- granularity (Optional[int]) Desired time slice in seconds

Returns

Historic candle data. Example:

```
[ [time, low, high, open, close, volume], [1415398768, 0.32, 4.2, 0.35, 4.2, 12.3], ...
```

Return type list

```
{\tt get\_product\_order\_book}\ (product\_id,\ level=1)
```

Get a list of open orders for a product.

The amount of detail shown can be customized with the *level* parameter: * 1: Only the best bid and ask * 2: Top 50 bids and asks (aggregated) * 3: Full order book (non aggregated)

Level 1 and Level 2 are recommended for polling. For the most up-to-date data, consider using the websocket stream.

Caution: Level 3 is only recommended for users wishing to maintain a full real-time order book using the websocket stream. Abuse of Level 3 via polling will cause your access to be limited or blocked.

Parameters

- product_id (str) Product
- **level** (Optional[int]) Order book level (1, 2, or 3). Default is 1.

Returns

Order book. Example for level 1::

Return type dict

```
get_product_ticker (product_id)
```

Snapshot about the last trade (tick), best bid/ask and 24h volume.

Caution: Polling is discouraged in favor of connecting via the websocket stream and listening for match messages.

```
Parameters product_id (str) - Product
```

Returns

Ticker info. Example::

```
{ "trade_id": 4729088, "price": "333.99", "size": "0.193", "bid": "333.98", "ask": "333.99", "volume": "5957.11914015", "time": "2015-11-14T20:46:03.511254Z" }
```

Return type dict

```
get_product_trades (product_id, before=", after=", limit=None, result=None)
List the latest trades for a product.
```

This method returns a generator which may make multiple HTTP requests while iterating through it.

Parameters

- product_id (str) Product
- before (Optional[str]) start time in ISO 8601
- after (Optional[str]) end time in ISO 8601
- limit (Optional[int]) the desired number of trades (can be more than 100, automatically paginated)
- results (Optional [list]) list of results that is used for the pagination

Returns

Latest trades. Example::

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```
[{ "time":
                                 "2014-11-07T22:19:28.578544Z",
                                                                                         "price":
                     "10.00000000", "size": "0.01000000", "side": "buy"
                  }, { "time":
                                  "2014-11-07T01:08:43.642366Z",
                                                                    "trade id":
                                                                                   73.
                                                                                         "price":
                     "100.0000000", "size": "0.01000000", "side": "sell"
          Return type
              list
               }]
get_products()
     Get a list of available currency pairs for trading.
          Returns
              Info about all currency pairs. Example::
                     { "id": "BTC-USD", "display_name": "BTC/USD", "base_currency": "BTC",
                       "quote_currency": "USD", "base_min_size": "0.01", "base_max_size":
                       "10000.00", "quote_increment": "0.01"
                     }
                  1
          Return type list
get time()
     Get the API server time.
          Returns
              Server time in ISO and epoch format (decimal seconds
                  since Unix epoch). Example::
                     { "iso": "2015-01-07T23:47:25.201Z", "epoch": 1420674445.201
          Return type dict
```

1.2 Authenticated Client

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- Authenticated Client
 - Authenticated Client

1.2.1 Authenticated Client

cbpro/AuthenticatedClient.py Daniel Paquin

For authenticated requests to the Coinbase exchange

Provides access to Private Endpoints on the cbpro API.

All requests default to the live *api_url*: 'https://api.pro.coinbase.com'. To test your application using the sand-box modify the *api_url*.

url

The api url for this client instance to use.

Type str

auth

Custom authentication handler for each request.

Type *CBProAuth*

session

Persistent HTTP connection object.

Type requests. Session

buy (product_id, order_type, **kwargs)

Place a buy order.

This is included to maintain backwards compatibility with older versions of cbpro-Python. For maximum support from docstrings and function signatures see the order type-specific functions place_limit_order, place_market_order, and place_stop_order.

Parameters

- **product_id** (str) Product to order (eg. 'BTC-USD')
- order_type (str) Order type ('limit', 'market', or 'stop')
- **kwargs Additional arguments can be specified for different order types.

Returns Order details. See *place_order* for example.

Return type dict

cancel_all (product_id=None)

With best effort, cancel all open orders.

Parameters product_id (Optional[str]) - Only cancel orders for this product_id

Returns

A list of ids of the canceled orders. Example::

```
[ "144c6f8e-713f-4682-8435-5280fbe8b2b4", "debe4907-95dc-442f-af3b-cec12f42ebda", "cf7aceee-7b08-4227-a76c-3858144323ab", "dfc5ae27-cadb-4c0c-beef-8994936fde8a", "34fecfbf-de33-4273-b2c6-baf8e8948be4"]
```

Return type list

cancel_order(order_id)

Cancel a previously placed order.

If the order had no matches during its lifetime its record may be purged. This means the order details will not be available with get_order(order_id). If the order could not be canceled (already filled or previously canceled, etc), then an error response will indicate the reason in the message field.

Caution: The order id is the server-assigned order id and not the optional client_oid.

Parameters order_id (str) – The order_id of the order you want to cancel

Returns

```
Containing the order_id of cancelled order. Example:: [ "c5ab5eae-76be-480e-8961-00792dc7e138" ]
```

Return type list

```
close_position(repay_only)
```

Close position.

Parameters repay_only (bool) - Undocumented by cbpro.

Returns Undocumented

```
coinbase_deposit (amount, currency, coinbase_account_id)
```

Deposit funds from a coinbase account.

You can move funds between your Coinbase accounts and your cbpro trading accounts within your daily limits. Moving funds between Coinbase and cbpro is instant and free.

See AuthenticatedClient.get_coinbase_accounts() to receive information regarding your coinbase_accounts.

Parameters

- amount (Decimal) The amount to deposit.
- **currency** (*str*) The type of currency.
- coinbase_account_id (str) ID of the coinbase account.

Returns

Information about the deposit. Example::

```
{ "id": "593533d2-ff31-46e0-b22e-ca754147a96a", "amount": "10.00", "currency": "BTC",
```

Return type dict

```
coinbase_withdraw (amount, currency, coinbase_account_id)
```

Withdraw funds to a coinbase account.

You can move funds between your Coinbase accounts and your cbpro trading accounts within your daily limits. Moving funds between Coinbase and cbpro is instant and free.

See AuthenticatedClient.get_coinbase_accounts() to receive information regarding your coinbase accounts.

Parameters

- amount (Decimal) The amount to withdraw.
- **currency** (*str*) The type of currency (eg. 'BTC')
- coinbase_account_id (str) ID of the coinbase account.

Returns

Information about the deposit. Example::

```
{ "id":"593533d2-ff31-46e0-b22e-ca754147a96a", "amount":"10.00", "currency": "BTC".
```

}

Return type dict

Create report of historic information about your account.

The report will be generated when resources are available. Report status can be queried via $get_report(report_id)$.

Parameters

- report_type (str) 'fills' or 'account'
- start_date (str) Starting date for the report in ISO 8601
- end_date (str) Ending date for the report in ISO 8601
- **product_id** (Optional[str]) ID of the product to generate a fills report for. Required if account_type is 'fills'
- **account_id**(Optional[str]) ID of the account to generate an account report for. Required if report_type is 'account'.
- report_format (Optional[str]) 'pdf' or 'csv'. Default is 'pdf'.
- **email** (Optional[str]) Email address to send the report to.

Returns

Report details. Example::

```
{ "id": "0428b97b-bec1-429e-a94c-59232926778d", "type": "fills", "status": "pend-
ing", "created_at": "2015-01-06T10:34:47.000Z", "completed_at": undefined,
"expires_at": "2015-01-13T10:35:47.000Z", "file_url": undefined, "params": {
    "start_date": "2014-11-01T00:00:00.000Z", "end_date": "2014-11-
    30T23:59:59.000Z"
  }
}
```

Return type dict

crypto_withdraw (amount, currency, crypto_address)

Withdraw funds to a crypto address.

Parameters

- amount (Decimal) The amount to withdraw
- **currency** (*str*) The type of currency (eg. 'BTC')
- **crypto_address** (*str*) Crypto address to withdraw to.

Returns

Withdraw details. Example::

```
{ "id":"593533d2-ff31-46e0-b22e-ca754147a96a", "amount":"10.00", "currency": "BTC",
```

Return type dict

```
deposit (amount, currency, payment_method_id)
```

Deposit funds from a payment method.

See AuthenticatedClient.get_payment_methods() to receive information regarding payment methods.

Parameters

- amount (Decmial) The amount to deposit.
- **currency** (*str*) The type of currency.
- payment_method_id (str) ID of the payment method.

Returns

Information about the deposit. Example::

```
{ "id": "593533d2-ff31-46e0-b22e-ca754147a96a", "amount": "10.00", "currency": "USD", "payout_at": "2016-08-20T00:31:09Z"
```

Return type dict

get_account (account_id)

Get information for a single account.

Use this endpoint when you know the account_id.

Parameters account id (str) – Account id for account you want to get.

Returns

Account information. Example::

```
{ "id": "a1b2c3d4", "balance": "1.100", "holds": "0.100", "available": "1.00", "currency": "USD"
```

Return type dict

get_account_history(account_id, **kwargs)

List account activity. Account activity either increases or decreases your account balance.

Entry type indicates the reason for the account change. * transfer: Funds moved to/from Coinbase to cbpro * match: Funds moved as a result of a trade * fee: Fee as a result of a trade * rebate: Fee rebate as per our fee schedule

If an entry is the result of a trade (match, fee), the details field will contain additional information about the trade.

Parameters

- account_id (str) Account id to get history of.
- **kwargs** (dict) Additional HTTP request parameters.

Returns

History information for the account. Example::

```
[ { "id": "100", "created_at": "2014-11-07T08:19:27.028459Z", "amount": "0.001", "balance": "239.669", "type": "fee", "details": {
```

```
"order_id": "d50ec984-77a8-460a-b958-66f114b0de9b", "trade_id": "74", 
"product_id": "BTC-USD"

}
}, {
...
}
```

```
get_account_holds (account_id, **kwargs)
```

Get holds on an account.

This method returns a generator which may make multiple HTTP requests while iterating through it.

Holds are placed on an account for active orders or pending withdraw requests.

As an order is filled, the hold amount is updated. If an order is canceled, any remaining hold is removed. For a withdraw, once it is completed, the hold is removed.

The *type* field will indicate why the hold exists. The hold type is 'order' for holds related to open orders and 'transfer' for holds related to a withdraw.

The ref field contains the id of the order or transfer which created the hold.

Parameters

- account_id (str) Account id to get holds of.
- **kwargs** (dict) Additional HTTP request parameters.

Returns

Hold information for the account. Example::

```
[ { "id": "82dcd140-c3c7-4507-8de4-2c529cd1a28f", "account_id": "e0b3f39a-183d-453e-b754-0c13e5bab0b3", "created_at": "2014-11-06T10:34:47.123456Z", "updated_at": "2014-11-06T10:40:47.123456Z", "amount": "4.23", "type": "order", "ref": "0a205de4-dd35-4370-a285-fe8fc375a273", }, { . . . }
```

Return type generator(list)

get_accounts()

Get a list of trading all accounts.

When you place an order, the funds for the order are placed on hold. They cannot be used for other orders or withdrawn. Funds will remain on hold until the order is filled or canceled. The funds on hold for each account will be specified.

Returns

Info about all accounts. Example::

[

Additional info included in response for margin accounts.

get_coinbase_accounts()

Get a list of your coinbase accounts.

Returns Coinbase account details.

Return type list

```
get_fills (product_id=None, order_id=None, **kwargs)
```

Get a list of recent fills.

As of 8/23/18 - Requests without either order_id or product_id will be rejected

This method returns a generator which may make multiple HTTP requests while iterating through it.

Fees are recorded in two stages. Immediately after the matching engine completes a match, the fill is inserted into our datastore. Once the fill is recorded, a settlement process will settle the fill and credit both trading counterparties.

The 'fee' field indicates the fees charged for this fill.

The 'liquidity' field indicates if the fill was the result of a liquidity provider or liquidity taker. M indicates Maker and T indicates Taker.

Parameters

- **product_id** (str) Limit list to this product_id
- order id (str) Limit list to this order id
- **kwargs** (*dict*) Additional HTTP request parameters.

Returns

Containing information on fills. Example::

```
get fundings (status=None, **kwargs)
```

Every order placed with a margin profile that draws funding will create a funding record.

This method returns a generator which may make multiple HTTP requests while iterating through it.

Parameters

- **status** (list/str) Limit funding records to these statuses. ** Options: 'outstanding', 'settled', 'rejected'
- **kwargs** (dict) Additional HTTP request parameters.

Returns

Containing information on margin funding. Example::

Return type list

get_order(order_id)

Get a single order by order id.

If the order is canceled the response may have status code 404 if the order had no matches.

Caution: Open orders may change state between the request and the response depending on market conditions.

Parameters order_id (str) – The order to get information of.

Returns

Containing information on order. Example::

```
{ "created_at": "2017-06-18T00:27:42.920136Z", "executed_value": "0.00000000000000000, "fill_fees": "0.00000000000000, "filled_size": "0.000000000, "id": "9456f388-67a9-4316-bad1-330c5353804f", "post_only": true, "price": "1.00000000", "product_id": "BTC-USD", "settled": false, "side": "buy", "size": "1.00000000", "status": "pending", "stp": "dc", "time_in_force": "GTC", "type": "limit"
```

Return type dict

```
get_orders (product_id=None, status=None, **kwargs)
```

List your current open orders.

This method returns a generator which may make multiple HTTP requests while iterating through it.

Only open or un-settled orders are returned. As soon as an order is no longer open and settled, it will no longer appear in the default request.

Orders which are no longer resting on the order book, will be marked with the 'done' status. There is a small window between an order being 'done' and 'settled'. An order is 'settled' when all of the fills have settled and the remaining holds (if any) have been removed.

For high-volume trading it is strongly recommended that you maintain your own list of open orders and use one of the streaming market data feeds to keep it updated. You should poll the open orders endpoint once when you start trading to obtain the current state of any open orders.

Parameters

- product_id (Optional[str]) Only list orders for this product
- **status** (Optional[list/str]) Limit list of orders to this status or statuses. Passing 'all' returns orders of all statuses. ** Options: 'open', 'pending', 'active', 'done',

```
'settled'
```

```
** default: ['open', 'pending', 'active']
```

Returns

Containing information on orders. Example::

Return type list

get_payment_methods()

Get a list of your payment methods.

Returns Payment method details.

Return type list

```
get_position()
```

Get An overview of your margin profile.

Returns Details about funding, accounts, and margin call.

Return type dict

```
get_report (report_id)
```

Get report status.

Use to query a specific report once it has been requested.

Parameters report_id (str) - Report ID

```
Returns Report details, including file url once it is created.
```

Return type dict

ſ

```
get_trailing_volume()
```

Get your 30-day trailing volume for all products.

This is a cached value that's calculated every day at midnight UTC.

Returns

```
30-day trailing volumes. Example::
```

```
{ "product_id": "BTC-USD", "exchange_volume": "11800.00000000", "volume": "100.00000000", "recorded_at": "1973-11-29T00:05:01.123456Z"
}, {
...
}
```

Return type list

margin_transfer (margin_profile_id, transfer_type, currency, amount)

Transfer funds between your standard profile and a margin profile.

Parameters

- $margin_profile_id(str)$ Margin profile ID to withdraw or deposit from.
- transfer_type (str) 'deposit' or 'withdraw'
- **currency** (str) Currency to transfer (eg. 'USD')
- amount (Decimal) Amount to transfer

Returns

Transfer details. Example::

```
{ "created_at": "2017-01-25T19:06:23.415126Z", "id": "80bc6b74-8b1f-4c60-
a089-c61f9810d4ab", "user_id": "521c20b3d4ab09621f000011", "pro-
file_id": "cda95996-ac59-45a3-a42e-30daeb061867", "margin_profile_id":
    "45fa9e3b-00ba-4631-b907-8a98cbdf21be", "type": "deposit", "amount":
    "2", "currency": "USD", "account_id": "23035fc7-0707-4b59-b0d2-
95d0c035f8f5", "margin_account_id": "e1d9862c-a259-4e83-96cd-
376352a9d24d", "margin_product_id": "BTC-USD", "status": "completed",
    "nonce": 25
```

Return type dict

Place a limit order.

Parameters

- **product_id** (str) Product to order (eg. 'BTC-USD')
- **side** (str) Order side ('buy' or 'sell)

- price (Decimal) Price per cryptocurrency
- **size** (Decimal) Amount of cryptocurrency to buy or sell
- client_oid (Optional[str]) User-specified Order ID
- **stp** (Optional[str]) Self-trade prevention flag. See *place_order* for details.
- time_in_force (Optional[str]) Time in force. Options: 'GTC' Good till canceled 'GTT' Good till time (set by cancel_after) 'IOC' Immediate or cancel 'FOK' Fill or kill
- **cancel_after** (Optional[str]) Cancel after this period for 'GTT' orders. Options are 'min', 'hour', or 'day'.
- **post_only** (Optional[bool]) Indicates that the order should only make liquidity. If any part of the order results in taking liquidity, the order will be rejected and no part of it will execute.
- **overdraft_enabled** (Optional[bool]) If true funding above and beyond the account balance will be provided by margin, as necessary.
- **funding_amount** (Optional[Decimal]) Amount of margin funding to be provided for the order. Mutually exclusive with overdraft_enabled.

Returns Order details. See *place_order* for example.

Return type dict

Place market order.

Parameters

- **product_id** (*str*) Product to order (eg. 'BTC-USD')
- **side** (str) Order side ('buy' or 'sell)
- **size** (Optional[Decimal]) Desired amount in crypto. Specify this or funds.
- **funds** (Optional[Decimal]) Desired amount of quote currency to use. Specify this or *size*.
- client_oid (Optional[str]) User-specified Order ID
- **stp**(Optional[str]) Self-trade prevention flag. See *place_order* for details.
- **overdraft_enabled** (Optional[bool]) If true funding above and beyond the account balance will be provided by margin, as necessary.
- **funding_amount** (Optional[Decimal]) Amount of margin funding to be provided for the order. Mutually exclusive with overdraft_enabled.

Returns Order details. See *place_order* for example.

Return type dict

place_order (product_id, side, order_type, **kwargs)

Place an order.

The three order types (limit, market, and stop) can be placed using this method. Specific methods are provided for each order type, but if a more generic interface is desired this method is available.

Parameters

- **product_id** (str) Product to order (eg. 'BTC-USD')
- **side** (str) Order side ('buy' or 'sell)
- order_type (str) Order type ('limit', 'market', or 'stop')
- **client_oid (str) Order ID selected by you to identify your order. This should be a UUID, which will be broadcast in the public feed for *received* messages.
- **stp (str) Self-trade prevention flag. cbpro doesn't allow self-trading. This behavior can be modified with this flag. Options: 'dc' Decrease and Cancel (default) 'co' Cancel oldest 'cn' Cancel newest 'cb' Cancel both
- **overdraft_enabled(Optional[bool]) If true funding above and beyond the account balance will be provided by margin, as necessary.
- **funding_amount (Optional[Decimal]) Amount of margin funding to be provided for the order. Mutually exclusive with overdraft_enabled.
- **kwargs Additional arguments can be specified for different order types. See the limit/market/stop order methods for details.

Returns

Order details. Example::

```
{ "id": "d0c5340b-6d6c-49d9-b567-48c4bfca13d2", "price": "0.10000000", "size": "0.01000000", "product_id": "BTC-USD", "side": "buy", "stp": "dc", "type": "limit", "time_in_force": "GTC", "post_only": false, "created_at": "2016-12-08T20:02:28.53864Z", "fill_fees": "0.0000000000000000000, "filled_size": "0.0000000000, "executed_value": "0.00000000000000000, "status": "pending", "settled": false
```

Return type dict

Parameters

- **product_id** (*str*) Product to order (eg. 'BTC-USD')
- **side** (str) Order side ('buy' or 'sell)
- **price** (Decimal) Desired price at which the stop order triggers.
- **size** (Optional[Decimal]) Desired amount in crypto. Specify this or funds.
- **funds** (Optional[Decimal]) Desired amount of quote currency to use. Specify this or *size*.
- client_oid (Optional[str]) User-specified Order ID
- **stp**(Optional[str]) Self-trade prevention flag. See *place_order* for details.
- **overdraft_enabled** (Optional[bool]) If true funding above and beyond the account balance will be provided by margin, as necessary.
- **funding_amount** (Optional[Decimal]) Amount of margin funding to be provided for the order. Mutually exclusive with overdraft_enabled.

Returns Order details. See *place_order* for example.

Return type dict

```
repay_funding(amount, currency)
```

Repay funding. Repays the older funding records first.

Parameters

- amount (int) Amount of currency to repay
- **currency** (str) The currency, example USD

Returns Not specified by cbpro.

```
sell (product_id, order_type, **kwargs)
```

Place a sell order.

This is included to maintain backwards compatibility with older versions of cbpro-Python. For maximum support from docstrings and function signatures see the order type-specific functions place_limit_order, place_market_order, and place_stop_order.

Parameters

- **product_id** (*str*) Product to order (eg. 'BTC-USD')
- order_type (str) Order type ('limit', 'market', or 'stop')
- **kwargs Additional arguments can be specified for different order types.

Returns Order details. See *place_order* for example.

Return type dict

withdraw(amount, currency, payment_method_id)

Withdraw funds to a payment method.

See AuthenticatedClient.get_payment_methods() to receive information regarding payment methods.

Parameters

- amount (Decimal) The amount to withdraw.
- **currency** (str) Currency type (eg. 'BTC')
- payment_method_id (str) ID of the payment method.

Returns

Withdraw details. Example::

```
{ "id":"593533d2-ff31-46e0-b22e-ca754147a96a", "amount": "10.00", "currency": "USD", "payout_at": "2016-08-20T00:31:09Z" }
```

Return type dict

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Authentication

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1.3.1 Authentication

class cbpro.cbpro_auth.CBProAuth(api_key, secret_key, passphrase)

1.4 Order Book

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1.5.1 Websocket Client

1.4. Order Book

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