
sec_edgar_download Documentation

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Contents

1	sec_edgar_download	3
1.1	sec_edgar_download package	3
2	sec_edgar_download.indexer module	7
3	Installation	9
3.1	Stable release	9
3.2	From sources	9
4	Usage	11
5	Contributing	13
5.1	Types of Contributions	13
5.2	Get Started!	14
5.3	Pull Request Guidelines	15
5.4	Tips	15
6	Credits	17
6.1	Development Lead	17
6.2	Contributors	17
7	History	19
7.1	0.0.2 (2017-01-30)	19
7.2	0.1.0 (2017-01-30)	19
7.3	0.1.1 (2017-05-30)	19
7.4	0.1.2 (2017-08-16)	19
8	Indices and tables	21

Contents:

sec_edgar_download

A small python library which downloads companies 10-K and 10-Q xbrl format filings from the SEC's Edgar website. The Edgar site maintains monthly RSS feeds describing each of the filings. A cli tool called `sec_edgar_download` supports downloading and indexing, in a local sqlite3 database, the RSS files; as well as downloading specific 10-K and 10-Q filings.

sec_edgar_download package

Submodules

`sec_edgar_download.cli` module:

```
"""sec_edgar_download

Usage:
sec_edgar_download getrss <from-year> <to-year> [--fm <from-month>]
                                [--tm <to-month>] [--wd <dir>]
sec_edgar_download getxbrl <from-year> <to-year> (-c <cik> | -t <ticker> | -f <file>)
                                [--ft <form-type>] [--wd <dir>]

sec_edgar_download.py (-h | --help)
sec_edgar_download.py --version

Options:
-h --help                Show this screen.
-c --cik <cik>           Central Index Key (CIK)
-t --ticker <ticker>     Ticker symbol
-f --file <file>         File containing tickers
--version                Show version.
--fm <from-month>        From month: digits 1 to 12
--tm <to-month>          To month: digits 1 to 12
--ft <form-type>         10-K or 10-Q
--wd <dir>               Working-directory [default : ./edgar]
```

```
"""
```

- Free software: Apache Software License 2.0
- Documentation: <https://sec-edgar-download.readthedocs.io>.

Features

- Downloads monthly RSS feeds from the SEC Edgar website.
- Stores the location of the relevant filing along with a companies CIK in an sqlite database.
- Downloads 10-Q and 10-K xbrl filings for a company over a specified date range.

Usage Examples

From the command line.

- Firstly download the rss feeds, these get added to a local database
- Next specify which tickers to download the xbrl filings for.

```
pip install sec_edgar_download
# Download the rss feeds
sec_edgar_download getrss 2017 2017
# Download the xbrl encoded filings
sec_edgar_download getxbrl 2017 2017 -t AAPL

tree
.
- edgar
  - edgar.db
  - filings
  |   - aapl-20161231.xml
  |   - aapl-20170401.xml
  |   - aapl-20170701.xml
  - rss-archives
    - xbrlrss-2017-01.xml
    - xbrlrss-2017-02.xml
    - xbrlrss-2017-03.xml
    - xbrlrss-2017-04.xml
    - xbrlrss-2017-05.xml
    - xbrlrss-2017-06.xml
    - xbrlrss-2017-07.xml
    - xbrlrss-2017-08.xml
    - xbrlrss-2017-09.xml
    - xbrlrss-2017-10.xml
    - xbrlrss-2017-11.xml
    - xbrlrss-2017-12.xml
```

From within a python script

```
# Run the following from ipython or Jupyter Notebook

from sec_edgar_download import indexer as ix
work_dir = './edgar'
```



```
from_year = 2016
to_year = 2016
indexer = ix.SecIndexer(work_dir)
indexer.download_sec_feeds(from_year, to_year)

INFO:root:Downloaded RSS feed: ./edgar/rss-archives/xbrlrss-2016-01.xml
INFO:root:Parsing RSS feed ./edgar/rss-archives/xbrlrss-2016-01.xml
INFO:root:Downloaded RSS feed: ./edgar/rss-archives/xbrlrss-2016-02.xml
INFO:root:Parsing RSS feed ./edgar/rss-archives/xbrlrss-2016-02.xml
INFO:root:Downloaded RSS feed: ./edgar/rss-archives/xbrlrss-2016-03.xml

... snip

INFO:root:Dropped 436 duplicates
INFO:root:32662 items parsed
INFO:root:Saved feed details to ./edgar/edgar.db

cik = ix.get_cik('INTC')

indexer.download_xbrl_data(cik, from_year, to_year, 'All')
Downloading file http://www.sec.gov/Archives/edgar/data/50863/000005086316000105/intc-
↪20151226.xml
To ./edgar/filings/intc-20151226.xml
Downloading file http://www.sec.gov/Archives/edgar/data/50863/000005086316000125/intc-
↪20160402.xml
To ./edgar/filings/intc-20160402.xml
Downloading file http://www.sec.gov/Archives/edgar/data/50863/000005086316000142/intc-
↪20160702.xml
To ./edgar/filings/intc-20160702.xml
Downloading file http://www.sec.gov/Archives/edgar/data/50863/000005086316000153/intc-
↪20161001.xml
To ./edgar/filings/intc-20161001.xml
```

Credits

This package was created with [Cookiecutter](#) and the [robren/cookiecutter-pypackage](#) a fork of the [audreyr/cookiecutter-pypackage](#) project template.

CHAPTER 2

sec_edgar_download.indexer module

Stable release

To install `sec_edgar_download`, run this command in your terminal:

```
$ pip install sec_edgar_download
```

This is the preferred method to install `sec_edgar_download`, as it will always install the most recent stable release.

If you don't have `pip` installed, this [Python installation guide](#) can guide you through the process.

From sources

The sources for `sec_edgar_download` can be downloaded from the [Github repo](#).

You can either clone the public repository:

```
$ git clone git://github.com/robren/sec_edgar_download
```

Or download the [tarball](#):

```
$ curl -OL https://github.com/robren/sec_edgar_download/tarball/master
```

Once you have a copy of the source, you can install it with:

```
$ python setup.py install
```


CHAPTER 4

Usage

To use `sec_edgar_download` in a project:

```
import sec_edgar_download
```


Contributions are welcome, and they are greatly appreciated! Every little bit helps, and credit will always be given. You can contribute in many ways:

Types of Contributions

Report Bugs

Report bugs at https://github.com/robren/sec_edgar_download/issues.

If you are reporting a bug, please include:

- Your operating system name and version.
- Any details about your local setup that might be helpful in troubleshooting.
- Detailed steps to reproduce the bug.

Fix Bugs

Look through the GitHub issues for bugs. Anything tagged with “bug” and “help wanted” is open to whoever wants to implement it.

Implement Features

Look through the GitHub issues for features. Anything tagged with “enhancement” and “help wanted” is open to whoever wants to implement it.

Write Documentation

sec_edgar_download could always use more documentation, whether as part of the official sec_edgar_download docs, in docstrings, or even on the web in blog posts, articles, and such.

Submit Feedback

The best way to send feedback is to file an issue at https://github.com/robren/sec_edgar_download/issues.

If you are proposing a feature:

- Explain in detail how it would work.
- Keep the scope as narrow as possible, to make it easier to implement.
- Remember that this is a volunteer-driven project, and that contributions are welcome :)

Get Started!

Ready to contribute? Here's how to set up *sec_edgar_download* for local development.

1. Fork the *sec_edgar_download* repo on GitHub.
2. Clone your fork locally:

```
$ git clone git@github.com:your_name_here/sec_edgar_download.git
```

3. Install your local copy into a virtualenv. Assuming you have virtualenvwrapper installed, this is how you set up your fork for local development:

```
$ mkvirtualenv sec_edgar_download
$ cd sec_edgar_download/
$ python setup.py develop
```

4. Create a branch for local development:

```
$ git checkout -b name-of-your-bugfix-or-feature
```

Now you can make your changes locally.

5. When you're done making changes, check that your changes pass flake8 and the tests, including testing other Python versions with tox:

```
$ flake8 sec_edgar_download tests
$ python setup.py test or py.test
$ tox
```

To get flake8 and tox, just pip install them into your virtualenv.

6. Commit your changes and push your branch to GitHub:

```
$ git add .
$ git commit -m "Your detailed description of your changes."
$ git push origin name-of-your-bugfix-or-feature
```

7. Submit a pull request through the GitHub website.

Pull Request Guidelines

Before you submit a pull request, check that it meets these guidelines:

1. The pull request should include tests.
2. If the pull request adds functionality, the docs should be updated. Put your new functionality into a function with a docstring, and add the feature to the list in README.rst.
3. The pull request should work for Python 2.7, 3.3, 3.4, 3.5, 3.6 and for PyPy. Check https://travis-ci.org/robren/sec_edgar_download/pull_requests and make sure that the tests pass for all supported Python versions.

Tips

To run a subset of tests:

```
$ py.test tests.test_sec_edgar_download
```


CHAPTER 6

Credits

Development Lead

- Robert Rennison <rob@robren.net>

Contributors

None yet. Why not be the first?

0.0.2 (2017-01-30)

- First release to PyPi test.

0.1.0 (2017-01-30)

- First release to PyPi.

0.1.1 (2017-05-30)

- Second release to PyPi Added the -f flag to the getxbrl command to specify a file containing tickers.

0.1.2 (2017-08-16)

- Added some more usage documentation.

CHAPTER 8

Indices and tables

- `genindex`
- `modindex`
- `search`