

/https://github.com/HanyangAICRYPTO/HanyangAICRYPTO.git

/김영민, 김태운, 윤원석, 한종민

```
import time
```

```
import requests
```

```
import pandas as pd
```

```
import datetime
```

```
while(1):
```

```
    book = {}
```

```
    response = requests.get ('https://api.bithumb.com/public/orderbook/BTC_KRW/?count=5')
```

```
    book = response.json()
```

```
    data = book['data']
```

```
    bids = (pd.DataFrame(data['bids'])).apply(pd.to_numeric,errors='ignore')
```

```
    bids.sort_values('price', ascending=False, inplace=True)
```

```
    bids = bids.reset_index(); del bids['index']
```

```
    bids['type'] = 0
```

```
    asks = (pd.DataFrame(data['asks'])).apply(pd.to_numeric,errors='ignore')
```

```
    asks.sort_values('price', ascending=True, inplace=True)
```

```
    asks['type'] = 1
```

```
    #print (bids)
```

```
    #print ("\n")
```

```
    #print (asks)
```

```
    df = bids.append(asks)
```

```
    timestamp = datetime.datetime.now()
```

```
    req_timestamp = timestamp.strftime('%Y-%m-%d %H:%M:%S')
```

```
    df['quantity'] = df['quantity'].round(decimals=4)
```

```
    df['timestamp'] = req_timestamp
```

```
    #print (df)
```

```
#print ("Wn")
```

```
df.to_csv("./2022-05-18-bithumb-orderbook.csv", index=False, header=False, mode = 'a')
```

```
#should_write_header = os.path.exists(fn)
```

```
#if should_write_header == False:
```

```
#    df.to_csv(fn, index=False, header=True, mode = 'a')
```

```
#else:
```

```
#    df.to_csv(fn, index=False, header=False, mode = 'a')
```

```
time.sleep(4.9)
```