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## **Experiment 2**

**Aim:** Analysis of Yahoo Finance Indexes, Currencies / FX, Cryptocurrencies, Funds & ETFs, Treasury Yields, Stock Fundamentals, Meta Data and Performance Metrics, Balance Sheet, P&L, Cashflows

### **Objective:**

- Get historical data for stocks
- Plot the stock market data and analyse the performance
- Get the fundamental, futures and options data

### **Theory:**

#### **Historical Stock Price Data**

Stocks are very volatile instruments and therefore very important to thoroughly analyse the price behaviour before making any trading decisions. Hence fetching and analysing the prices is crucial. The stock data can be downloaded from different packages such as yahoo finance, Quandl and Alpha Vantage. This data can be fetched at the daily and minute level from Yahoo Finance. It is essential to understand data structures, data analysis, dealing with financial data, and for generating trading signals. This experiment will build learning on how to fetch various data like pricing data of stocks, fundamental.

#### **Yahoo Finance Market Data**

**Yahoo Finance:** One of the first sources to get historical daily price-volume stock market data is Yahoo Finance. Use `pandas_datareader` or `yfinance` module to get the data and then can download or store in a csv file by using `pandas.to_csv` method. The `yfinance` module has the `download` method which can be used to download the stock market data. To get stock market data for different geographies, search the ticker symbol on Yahoo Finance and use that as the ticker.

#### **Stock Market Data Visualization and Analysis**

After having the stock market data, the next step is to create trading strategies and analyse the performance. The ease of analysing the performance is the key advantage of the Python. Analyse the cumulative returns, drawdown plot, different ratios such as

- Sharpe ratio,
- Sortino ratio, and
- Calmar ratio.

### **Conclusion**



A.Y.: 2022-23

Class/ Sem: T.Y.B.Tech/ Sem-VI

Sub: Computational Finance

To be able to use the Python codes to fetch the stock market data of your favourites stocks, build the strategies using this stock market data and analyse this data.

**Lab Experiment to be done by students:**

1. Analysis and Import Financial Indexes
2. Import Currencies / FX
3. Import Cryptocurrencies trading
4. Import Funds & ETFs
5. Import Treasury Yields
6. Generate Ticker Object
7. Implement Stock Fundamentals, Meta Data and Performance Metrics
8. Analyse Financials (Balance Sheet, P&L, Cashflows)
9. Generate Put / Call Options (Stocks)
10. Stream real-time Data Build a model by Importing Stocks data for market analysis.
11. Perform Dividend Indexes Analysis on specified data source.



Sarvagya Singh

6000920030 -- K1

FMC -- lab2

In [ ]:

pip install yfinance

Looking in indexes: https://pypi.org/simple, https://us-python.pkg.dev/colab-wheels/public/simple/  
Collecting yfinance  
  Downloading yfinance-0.2.12-py2.py3-none-any.whl (59 kB)  
    59.2/59.2 KB 1.3 MB/s eta 0:00:00  
Requirement already satisfied: pandas>=1.3.0 in /usr/local/lib/python3.9/dist-packages (from yfinance) (1.3.5)  
Collecting appdirs>=1.4.4  
  Downloading appdirs-1.4.4-py2.py3-none-any.whl (9.6 kB)  
Collecting frozendict>=2.3.4  
  Downloading frozendict-2.3.5-cp39-cp39-manylinux\_2\_17\_x86\_64\_manylinux2014\_x86\_64.whl (112 kB)  
  112.8/112.8 KB 3.4 MB/s eta 0:00:00  
Collecting requests>=2.26  
  Downloading requests-2.28.2-py3-none-any.whl (62 kB)  
    62.8/62.8 KB 2.3 MB/s eta 0:00:00  
Requirement already satisfied: numpy>=1.16.5 in /usr/local/lib/python3.9/dist-packages (from yfinance) (1.22.4)  
Collecting beautifulsoup4>=4.11.1  
  Downloading beautifulsoup4-4.11.2-py3-none-any.whl (129 kB)  
    129.4/129.4 KB 1.6 MB/s eta 0:00:00  
Requirement already satisfied: multitasking>=0.0.7 in /usr/local/lib/python3.9/dist-packages (from yfinance) (0.0.11)  
Collecting cryptography>=3.2.2  
  Downloading cryptography-39.0.2-cp36-abi3-manylinux\_2\_28\_x86\_64.whl (4.2 MB)  
    4.2/4.2 MB 42.0 MB/s eta 0:00:00  
Requirement already satisfied: lxml>=4.9.1 in /usr/local/lib/python3.9/dist-packages (from yfinance) (4.9.2.1)  
Collecting html5lib>=1.1  
  Downloading html5lib-1.1-py2.py3-none-any.whl (112 kB)  
    112.2/112.2 KB 9.0 MB/s eta 0:00:00  
Collecting soupsieve>=1.2  
  Downloading soupsieve-1.2-py3-none-any.whl (37 kB)  
Requirement already satisfied: cffi>=1.12 in /usr/local/lib/python3.9/dist-packages (from cryptography>=3.2.2->yfinance) (1.15.1)  
Requirement already satisfied: wcwidth in /usr/local/lib/python3.9/dist-packages (from html5lib>=1.1->yfinance) (1.15.0)  
Requirement already satisfied: webencodings in /usr/local/lib/python3.9/dist-packages (from html5lib>=1.1->yfinance) (0.5.1)  
Requirement already satisfied: python-dateutil>=2.7.3 in /usr/local/lib/python3.9/dist-packages (from pandas>=1.3.0->yfinance) (2.8.2)  
Collecting charset-normalizer>=3.2  
  Downloading charset-normalizer-3.1.0-cp39-cp39-manylinux\_2\_17\_x86\_64\_manylinux2014\_x86\_64.whl (199 kB)  
    109.2/199.2 KB 17.7 MB/s eta 0:00:00  
Requirement already satisfied: urllib3<1.27,>=1.21.1 in /usr/local/lib/python3.9/dist-packages (from requests>=2.26->yfinance) (1.26.14)  
Requirement already satisfied: idna<4,>=2.5 in /usr/local/lib/python3.9/dist-packages (from requests>=2.26->yfinance) (2.10)  
Requirement already satisfied: certifi>=2017.4.17 in /usr/local/lib/python3.9/dist-packages (from requests>=2.26->yfinance) (2022.12.7)  
Requirement already satisfied: pyparser in /usr/local/lib/python3.9/dist-packages (from cffi>=1.12->cryptography>=3.2.2->yfinance) (2.21)  
Installing collected packages: appdirs, soupsieve, html5lib, frozendict, charset-normalizer, requests, cryptography, beautifulsoup4, yfinance  
  Attempting uninstall: html5lib  
    Found existing installation: html5lib 1.0.1  
    Successfully uninstalled html5lib-1.0.1  
  Attempting uninstall: requests  
    Found existing installation: requests 2.25.1  
    Uninstalling requests-2.25.1:  
      Successfully uninstalled requests-2.25.1  
  Attempting uninstall: beautifulsoup4  
    Found existing installation: beautifulsoup4 4.6.3  
    Uninstalling beautifulsoup4-4.6.3:  
      Successfully uninstalled beautifulsoup4-4.6.3  
  Successfully installed appdirs-1.4.4 beautifulsoup4-4.11.2 charset-normalizer-3.1.0 cryptography-39.0.2 frozendict-2.3.5 html5lib-1.1 requests-2.28.2 soupsiev  
e-2.4 yfinance-0.2.12

In [ ]:

import yfinance as yf  
import pandas as pd  
import numpy as np

In [ ]:

forex\_data = yf.download("BTC-USD", start = '2019-01-02', end = '2021-12-31')  
forex\_data

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 1 of 1 completed

	Open	High	Low	Close	Adj Close	Volume
2019-01-02	1146132	1149700	1134572	1146171	1146171	0
2019-01-03	1131734	1140914	1131734	1131811	1131811	0
2019-01-04	1139095	1141774	1134016	1139108	1139108	0
2019-01-07	1141292	1147447	1140524	1141044	1141044	0
2019-01-08	1147934	1144833	1142405	1147974	1147974	0
...	...	...	...	...	...	...
2021-12-24	1132464	1134430	1130838	1132734	1132734	0
2021-12-27	1132387	1133500	1130416	1132426	1132426	0
2021-12-28	1132978	1133600	1129038	1133003	1133003	0
2021-12-29	1131337	1137001	1127596	1131478	1131478	0
2021-12-30	1135976	1136976	1130071	1136015	1136015	0

781 rows × 6 columns

In [ ]:

crypto = yf.download("BTC-USD", start = '2019-01-02', end = '2021-12-31')  
crypto

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 1 of 1 completed

	Open	High	Low	Close	Adj Close	Volume
2019-01-02	3849.216309	3947.981201	3817.409424	3943.409424	3943.409424	5244856836
2019-01-03	3931.048984	3935.685059	3826.222900	3836.741211	3836.741211	4530215219
2019-01-04	3832.040039	3865.934570	3783.853760	3857.717529	3857.717529	4847054647
2019-01-05	3851.973877	3904.903076	3836.900146	3845.194580	3845.194580	5137609824
2019-01-06	3836.519043	4093.297363	3826.513184	4076.632568	4076.632568	5597027440
...	...	...	...	...	...	...
2021-12-26	50428.691406	51196.378906	49623.105469	50809.515625	50809.515625	20964372926
2021-12-27	50802.609375	51956.328125	50499.468750	50640.417969	50640.417969	24324345758
2021-12-28	50679.859375	50879.859375	47414.210938	47588.855469	47588.855469	3340376883
2021-12-29	47623.871094	48019.742198	46201.496094	46444.710938	46444.710938	30049226993
2021-12-30	46490.605469	47879.964844	46060.312500	47178.125000	47178.125000	26686491018

1059 rows × 6 columns

In [ ]:

ticker = ["^DJ1", "^GSPC"]

In [ ]:

yf.download(ticker, period = '5y')

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 2 of 2 completed

	Adj Close	Close	High	Low	Open	Volume
	^DJ1	^GSPC	^DJ1	^GSPC	^DJ1	^GSPC
2018-03-05	24874.759766	2720.939941	24874.759766	2720.939941	24961.000000	2728.090098
2018-03-06	24884.119141	2728.120117	24884.119141	2728.120117	24965.240234	2732.080078
2018-03-07	24801.359375	2726.800049	24801.359375	2726.800049	24949.679689	2730.600098
2018-03-08	24895.210938	2738.969871	24895.210938	2738.969871	24950.490234	2740.440951
2018-03-09	25335.740234	2786.570068	25335.740234	2786.570068	25336.330078	2786.570068
...	...	...	...	...	...	...
2023-02-27	32889.089844	3982.239990	32889.089844	3982.239990	33189.281250	4018.050049
2023-02-28	32656.699219	3970.149902	32656.699219	3970.149902	32873.468750	3997.500000
2023-03-01	32661.839844	3951.389893	32661.839844	3951.389893	32746.150391	3971.729980
2023-03-02	33003.570312	3981.350098	33003.570312	3981.350098	33083.449219	3990.840088
2023-03-03	33390.968750	4045.639893	33390.968750	4045.639893	33405.820312	4048.290239

1259 rows × 12 columns

In [ ]:

indexes = yf.download(ticker, period = '5y').Close  
indexes

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 2 of 2 completed

	^DJ1	^GSPC
2018-03-05	24874.759766	2720.939941
2018-03-06	24884.119141	2728.120117
2018-03-07	24801.359375	2726.800049
2018-03-08	24895.210938	2738.969871
2018-03-09	25335.740234	2786.570068
...	...	...
2023-02-27	32889.089844	3982.239990
2023-02-28	32656.699219	3970.149902
2023-03-01	32661.839844	3951.389893
2023-03-02	33003.570312	3981.350098
2023-03-03	33390.968750	4045.639893

1259 rows × 2 columns

In [ ]:

norm = indexes.div(indexes.iloc[0]).mul(100) *rather divided by 1st row and multiplied by*  
norm

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 2 of 2 completed

	^DJ1	^GSPC
2018-03-05	100.000000	100.000000
2018-03-06	100.037628	100.283886
2018-03-07	99.704920	100.215371
2018-03-08	100.082219	100.682640
2018-03-09	101.853206	102.412030
...	...	...
2023-02-27	132.218724	146.356306
2023-02-28	131.284481	145.910971
2023-03-01	131.305147	145.221504
2023-03-02	132.678951	146.322901
2023-03-03	134.236347	148.685380

1259 rows × 2 columns

In [ ]:

24884.119141/24874.759766 \*100


Out [ ]:

100.03762599151929

In [ ]:

import matplotlib.pyplot as plt  
norm.plot()  
plt.show()

Out [ ]:



In [ ]:

Importing Currencies

In [ ]:

ticker = 'EURUSD=X'  
ticker2 = 'USDZBX=X'

In [ ]:

yf.download(ticker, period = '5y')

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 1 of 1 completed

	Open	High	Low	Close	Adj Close	Volume
2018-03-05	1.231846	1.234827	1.227551	1.231542	1.231542	0
2018-03-06	1.233776	1.241989	1.233122	1.233654	1.233654	0
2018-03-07	1.241928	1.244050	1.238605	1.241665	1.241665	0
2018-03-08	1.241619	1.244478	1.230633	1.241465	1.241465	0
2018-03-09	1.230704	1.232380	1.227551	1.230663	1.230663	0
...	...	...	...	...	...	...
2023-02-27	1.055476	1.061864	1.053352	1.055476	1.055476	0
2023-02-28	1.061121	1.064509	1.058235	1.061121	1.061121	0
2023-03-01	1.057731	1.069107	1.056569	1.057731	1.057731	0
2023-03-02	1.066894	1.067270	1.058347	1.066894	1.066894	0
2023-03-03	1.059973	1.062925	1.059131	1.059973	1.059973	0

1304 rows × 6 columns

In [ ]:

yf.download(ticker2, period = '5y')

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 1 of 1 completed

	Open	High	Low	Close	Adj Close	Volume
2018-03-05	0.811572	0.81463	0.808038	0.81199	0.81199	0
2018-03-06	0.81052	0.81095	0.805160	0.81060	0.81060	0
2018-03-07	0.80520	0.80726	0.803820	0.80537	0.80537	0
2018-03-08	0.80540	0.81259	0.803550	0.80550	0.80550	0
2018-03-09	0.81249	0.81463	0.810780	0.81257	0.81257	0
...	...	...	...	...	...	...
2023-02-27	0.94744	0.94935	0.941740	0.94744	0.94744	0
2023-02-28	0.94240	0.94407	0.939408	0.94240	0.94240	0
2023-03-01	0.94542	0.94646	0.935360	0.94542	0.94542	0
2023-03-02	0.93730	0.94487	0.936970	0.93730	0.93730	0
2023-03-03	0.94342	0.94417	0.940000	0.94342	0.94342	0

1304 rows × 6 columns

In [ ]:

tickers3 = 'USDGBP=X' *british pounds*  
yf.download(tickers3, period = '5y')

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 1 of 1 completed

	Open	High	Low	Close	Adj Close	Volume
2018-03-05	0.72470	0.72626	0.72060	0.72490	0.72490	0
2018-03-06	0.72202	0.72356	0.71796	0.72190	0.72190	0
2018-03-07	0.71941	0.72209	0.71890	0.71942	0.71942	0
2018-03-08	0.71910	0.72387	0.71880	0.71910	0.71910	0
2018-03-09	0.72447	0.72520	0.72012	0.72434	0.72434	0
...	...	...	...	...	...	...
2023-02-27	0.83674	0.83870	0.82945	0.83665	0.83665	0
2023-02-28	0.82896	0.83142	0.82355	0.82908	0.82908	0
2023-03-01	0.83116	0.83564	0.82725	0.83101	0.83101	0
2023-03-02	0.83123	0.83839	0.83082	0.83126	0.83126	0
2023-03-03	0.83679	0.83687	0.83203	0.83671	0.83671	0

1304 rows × 6 columns

In [ ]:

Importing Cryptocurrency

In [ ]:

ticker = ['BTC-EUR', 'ETH-USD']  
yf.download(ticker, period = '5y')

Out [ ]:

["\*\*\*\*\*100%\*\*\*\*\*"] 2 of 2 completed

	BTC-EUR	ETH-USD	BTC-EUR	ETH-USD	BTC-EUR	ETH-USD	BTC-EUR	ETH-USD	Open	BTC-EUR	ETH-USD	Volume
2018-03-04	9346.918945	886.677979	9346.918945	886.677979	9346.918945	887.950012	9041.243164	840.280029	9334.578125	886.185974	4939636080	1697939968
2018-03-05	9381.728516	853.684021	9381.728516	853.684021	9495.456055	869.919983	9285.865234	853.520020	9362.994141	866.846008	5243628227	1898489984
2018-03-06	8682.964844	816.950989	8682.964844	816.950989	9323.145508	853.817017	8623.740234	809.831030	8702.285688	853.817017	5503157458	1943609952
2018-03-07	8029.626953	752.830994	8029.626953	752.830994	8805.591797	825.606995	7806.668945	726.546997	8322.295898	816.270996	7088080271	2175419904
2018-03-08	7635.115723	704.596008	7635.115723	704.596008	8195.284180	773.767029	7533.180176	696.169006	8018.242188	752.570007	5639975607	1891640064
...	...	...	...	...	...	...	...	...	...	...	...	...
2023-02-28	21885.355938	1605.895142	21885.355938	1605.895142	22221.937500	1644.435791	21816.548828	1602.420101	22170.509766	1634.502441	19415754884	6323876957
2023-03-01	22164.501953	1663.433716	22164.501953	1663.433716	22427.162109	1663.433716	21846.828125	1601.545854	21888.718750	1606.040405	23117097627	7701847224
2023-03-02	22150.041016	1647.319336	22150.041016	1647.319336	22244.996094	1672.051147	21932.421975	1622.599976	22164.943359	1663.549072	19235382456	7080950926
2023-03-03	21914.589844	15981.671603	21914.589844	15981.671603	22156.498947	1648.475342	20890.906250	1552.4515				