

SHRI VILEPARLE KELAVANI MANDAL'S DWARKADAS J. SANGHVI COLLEGE OF ENGINEERING

(Autonomous College Affiliated to the University of Mumbai)
NAAC ACCREDITED with "A" GRADE (CGPA: 3.18)



A.Y.: 2022-23 Class/ Sem: T.Y.B.Tech/ Sem-VI Sub: Computational Finance

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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 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



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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 60009200030 -- 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>=3.3.2 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: pytz>=2022.5 in /usr/local/lib/python3.9/dist-packages (from yfinance) (2022.7.1) Requirement already satisfied: lxml>=4.9.1 in /usr/local/lib/python3.9/dist-packages (from yfinance) (4.9.2) 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-2.4-py3-none-any.whl (37 kB) Requirement already satisfied: cffi>=1.12 in /usr/local/lib/python3.9/dist-packages (from cryptography>=3.3.2->yfinance) (1.15.1) Requirement already satisfied: six>=1.9 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<4,>=2 Downloading charset_normalizer-3.1.0-cp39-cp39-manylinux_2_17_x86_64.manylinux2014_x86_64.whl (199 kB) - 199.2/199.2 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: pycparser in /usr/local/lib/python3.9/dist-packages (from cffi>=1.12->cryptography>=3.3.2->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 Uninstalling 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("EURUSD=X", start = '2019-01-02', end = '2021-12-31') forex_data [********** 100%********* 1 of 1 completed High Close Adj Close Volume Out[]: Date **2019-01-02** 1.146132 1.149700 1.134572 1.146171 1.146171 **2019-01-03** 1.131734 1.140914 1.131734 1.131811 1.131811 **2019-01-04** 1.139095 1.141774 1.134816 1.139108 1.139108 **2019-01-07** 1.141292 1.147447 1.140524 1.141044 1.141044 **2019-01-08** 1.147934 1.148633 1.142465 1.147974 1.147974 **2021-12-24** 1.132464 1.134430 1.130838 1.132734 1.132734 **2021-12-27** 1.132387 1.133500 1.130416 1.132426 1.132426 **2021-12-28** 1.132978 1.133600 1.129038 1.133003 1.133003 **2021-12-29** 1.131337 1.137001 1.127536 1.131478 1.131478 **2021-12-30** 1.135976 1.135976 1.130071 1.136015 1.136015 781 rows × 6 columns cryto = yf.download("BTC-USD", start = '2019-01-02', end = '2021-12-31') Adj Close Out[]: Open High Low Close Volume Date 3947.981201 3817.409424 3943.409424 3943.409424 5244856836 **2019-01-02** 3849.216309 2019-01-03 3931.048584 3935.685059 3826.222900 3836.741211 3836.741211 4530215219 2019-01-04 3832.040039 3865.934570 3783.853760 3857.717529 3857.717529 4847965467 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 50679.859375 47414.210938 47588.855469 47588.855469 33430376883 **2021-12-29** 47623.871094 48119.742188 46201.496094 46444.710938 46444.710938 30049226299 **2021-12-30** 46490.605469 47879.964844 46060.312500 47178.125000 47178.125000 26686491018 1094 rows × 6 columns In []: ticker = ['^DJI', '^GSPC'] In []: yf.download(ticker, period = '5y') Out[]: Adj Close Close High Low Open Volume ^DJI ^GSPC ^DJI ^GSPC ^DJI ^GSPC ^DJI ^GSPC ^DJI ^GSPC ^DJI ^GSPC Date **2018-03-05** 24874.759766 2720.939941 24874.759766 2720.939941 24961.000000 2728.090088 24387.150391 2675.750000 24471.310547 2681.060059 383910000 3733640000 **2018-03-06** 24884.119141 2728.120117 24884.119141 2728.120117 24995.240234 2732.080078 24708.410156 2711.260010 24965.890625 2730.179932 331770000 3389030000 **2018-03-07** 24801.359375 2726.800049 24801.359375 2726.800049 24849.679688 2730.600098 24535.119141 2701.739990 24758.150391 2710.179932 394070000 3406690000 **2018-03-08** 24895.210938 2738.969971 24895.210938 2738.969971 24950.490234 2740.449951 24703.050781 2722.649902 **2018-03-09** 25335.740234 2786.570068 25335.740234 2786.570068 25335.740234 2786.570068 25336.330078 2786.570068 25004.890625 2751.540039 25004.890625 2752.909912 371570000 3376870000 **2023-02-27** 32889.089844 3982.239990 32889.089844 3982.239990 33189.281250 4018.050049 32814.179688 3973.550049 32906.160156 3992.360107 243660000 3836950000 **2023-02-28** 32656.699219 3970.149902 32656.699219 3970.149902 32873.468750 3997.500000 32636.429688 3968.979980 32873.468750 3977.189941 303760000 **2023-03-01** 32661.839844 3951.389893 32661.839844 3951.389893 32746.150391 3971.729980 32500.710938 3939.050049 32656.369141 3963.340088 292810000 4249480000 **2023-03-02** 33003.570312 3981.350098 33003.570312 3981.350098 33003.570312 3981.350098 33083.449219 3990.840088 32665.849609 3928.159912 32780.968750 3938.679932 317450000 4244900000 **2023-03-03** 33390.968750 4045.639893 33390.968750 4045.639893 33405.820312 4048.290039 33008.410156 3995.169922 33076.328125 3998.020020 300050000 4084730000 1259 rows × 12 columns indexes = yf.download(ticker, period = '5y').Close indexes Out[]: ^DJI ^GSPC Date **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 2738.969971 **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 norm = indexes.div(indexes.iloc[0]).mul(100) #other divided by 1st row and multiplied by norm ^GSPC Out[]: ^DJI Date **2018-03-05** 100.000000 100.000000 **2018-03-06** 100.037626 100.263886 **2018-03-07** 99.704920 100.215371 **2018-03-08** 100.082217 100.662640 **2018-03-09** 101.853206 102.412039 **2023-02-27** 132.218724 146.355306 **2023-02-28** 131.284481 145.910971 **2023-03-01** 131.305147 145.221504 **2023-03-02** 132.678951 146.322601 **2023-03-03** 134.236347 148.685380 1259 rows × 2 columns In []: 24884.119141/24874.759766 *100 100.03762599151929 Out[]: In []: import matplotlib.pyplot as plt norm.plot() plt.show() 180 ^DJI ^GSPC 160 140 120 100 80 2023 Date Importing Currencies In []: ticker = 'EURUSD=X' ticker2 = 'USDEUR=X' In []: yf.download(ticker, period = '5y') Out[]: High Low Close Adj Close Volume Date **2018-03-05** 1.231846 1.234827 1.227551 1.231542 1.231542 **2018-03-06** 1.233776 1.241989 1.233122 1.233654 1.233654 **2018-03-07** 1.241928 1.244060 1.238605 1.241665 1.241665 **2018-03-08** 1.241619 1.244478 1.230633 1.241465 1.241465 **2018-03-09** 1.230784 1.233380 1.227551 1.230663 1.230663 **2023-02-27** 1.055476 1.061864 1.053352 1.055476 1.055476 0 **2023-02-28** 1.061121 1.064500 1.058235 1.061121 1.061121 **2023-03-01** 1.057731 1.069107 1.056569 1.057731 1.057731 **2023-03-02** 1.066894 1.067270 1.058347 1.066894 1.066894 **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[]: High Low Close Adj Close Volume Open Date **2018-03-05** 0.81179 0.81463 0.809830 0.81199 0 0.81199 **2018-03-06** 0.81052 0.81095 0.805160 0.81060 0.81060 **2018-03-07** 0.80520 0.80736 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 0.94497 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 0.940800 0.94342 0.94342 0 1304 rows × 6 columns ticker3 = 'USDGBP=X' #british pounds yf.download(ticker3, period = '5y') Out[]: High Low Close Adj Close Volume Date **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 **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 0.82940 0.83665 0.83665 0 **2023-02-28** 0.82898 0.83142 0.82355 0.82908 0.82908 **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 Importing crypocurrency In []: ticker = ['BTC-EUR', 'ETH-USD'] yf.download(ticker, period = '5y') High Volume Out[]: Adj Close Close Open Low **BTC-EUR** BTC-EUR **BTC-EUR** ETH-USD **BTC-EUR** ETH-USD ETH-USD **BTC-EUR ETH-USD BTC-EUR** ETH-USD **ETH-USD** Date 866.677979 866.677979 9041.243164 2018-03-04 9346.918945 9346.918945 9346.918945 867.950012 840.280029 9334.578125 856.185974 4939636080 1697939968 9381.728516 866.846008 5243628327 1898489984 2018-03-05 9381.728516 853.684021 853.684021 9495.456055 869.919983 9285.865234 853.520020 9362.994141 8682.964844 8682.964844 5503157458 1943069952 2018-03-06 816.950989 816.950989 9323.145508 853.817017 8623.740234 809.931030 9322.389648 853.817017 2018-03-07 8702.295898 8029.626953 752.830994 8029.626953 752.830994 8805.591797 825.606995 7808.668945 726.546997 816.270996 7088800271 2175419904 7533.180176 696.169006 2018-03-08 7635.115723 704.596008 7635.115723 704.596008 8195.284180 773.767029 8018.242188 752.570007 5839975607 1891640064 **2023-02-28** 21885.335938 1605.895142 21885.335938 1605.895142 22221.937500 1644.435791 21816.548828 1602.428101 22170.509766 1634.502441 19415754884 6323676957 **2023-03-01** 22164.501953 1663.433716 22164.501953 1663.433716 22427.162109 1663.433716 21846.828125 1601.548584 21888.718750 1606.040405 23117097627 7701847224 **2023-03-02** 22150.041016 1647.319336 22150.041016 1647.319336 22244.996094 1672.051147 21932.421875 1622.599976 22164.943359 1663.549072 19235382456 7080950926 **2023-03-03** 21014.589844 1569.167603 21014.589844 1569.167603 22156.498047 1648.475342 20890.906250 1552.451538 22151.142578 1647.557739 24491284673 9922240199 **2023-03-04** 21008.167969 1571.052856 21008.167969 1571.052856 21044.912109 1575.361938 21000.185547 1569.191162 21014.791016 1569.558594 18166724608 7019942400 1827 rows × 12 columns In []: crupt = yf.download(ticker, period = '5y').Close crupt.plot() In []: <AxesSubplot:xlabel='Date'> Out[]: 60000 BTC-EUR ETH-USD 50000 40000 30000 20000 10000 2019 2020 2021 Date Importing Funds ticker = 'TLT' In []: ticker2 = 'OMOIX' yf.download(ticker, period = '5y') Out[]: Open High Low Close Adj Close Date **2018-03-05** 118.750000 118.800003 117.629997 118.029999 106.336670 5658200 **2018-03-06** 118.360001 118.680000 118.120003 118.139999 106.435806 5452000 **2018-03-07** 118.570000 118.680000 117.959999 118.010002 106.318657 4461800 **2018-03-08** 118.309998 118.989998 118.260002 118.690002 106.931297 7086700 **2018-03-09** 117.989998 118.269997 117.589996 117.910004 106.228577 2023-02-27 101.290001 101.699997 100.910004 101.250000 101.001129 14209200 **2023-02-28** 100.570000 101.720001 100.279999 101.709999 101.459999 14955700 **2023-03-01** 100.820000 101.029999 99.959999 100.370003 100.370003 19000000 **2023-03-02** 99.059998 99.650002 98.879997 99.480003 99.480003 23769200 **2023-03-03** 100.930000 101.900002 100.570000 101.889999 101.889999 30854200 1259 rows × 6 columns yf.download(ticker2, period = '5y')Close Adj Close Volume Out[]: Open High Low Date **2018-03-05** 26.250000 26.250000 26.250000 26.250000 20.343348 0 **2018-03-06** 26.260000 26.260000 26.260000 20.351097 **2018-03-07** 26.219999 26.219999 26.219999 26.219999 20.320095 0 **2018-03-08** 26.219999 26.219999 26.219999 26.219999 20.320095 **2023-02-27** 23.879999 23.879999 23.879999 23.879999 **2023-02-28** 23.870001 23.870001 23.870001 23.870001 23.870001 **2023-03-01** 23.830000 23.830000 23.830000 23.830000 23.830000 0 **2023-03-02** 23.860001 23.860001 23.860001 23.860001 **2023-03-03** 23.930000 23.930000 23.930000 23.930000 1259 rows × 6 columns Importing Treasury In []: ticker = "^TNX" ticker1 = "^FVX" ticker2 = ["^TNX", "^FVX"] In []: yf.download(ticker2, period = '5y') Out[]: Adj Close Close Open Volume Low ^FVX ^TNX ^FVX ^TNX ^FVX ^TNX ^FVX ^TNX ^FVX ^TNX ^FVX ^TNX Date **2018-03-05** 2.644 2.881 2.644 2.881 2.657 2.895 2.590 2.830 2.603 2.842 0 **2018-03-06** 2.645 2.877 2.645 2.877 2.660 2.897 2.625 2.857 2.657 2.894 **2018-03-07** 2.649 2.883 2.649 2.883 2.650 2.883 2.618 2.850 2.630 2.864 **2018-03-08** 2.633 2.866 2.633 2.866 2.654 2.888 2.618 2.848 2.650 2.885 **2018-03-09** 2.654 2.894 2.654 2.894 2.677 2.914 2.633 2.870 2.645 2.875 0 **2023-02-27** 4.173 3.922 4.173 3.922 4.224 3.967 4.154 3.897 4.224 3.967 0 **2023-02-28** 4.168 3.916 4.168 3.916 4.229 3.983 4.159 3.904 4.191 3.947 **2023-03-01** 4.263 3.994 4.263 3.994 4.279 4.006 4.198 3.934 4.203 3.940 0 **2023-03-02** 4.325 4.073 4.325 4.073 4.350 4.091 4.304 4.044 4.314 4.050 **2023-03-03** 4.253 3.964 4.253 3.964 4.317 4.026 4.240 3.962 4.279 4.013 0 1259 rows × 12 columns yields = yf.download(ticker2, period = '5y').Close yields.plot() <AxesSubplot:xlabel='Date'> ^FVX Date Ticker Object import yfinance as yf import pandas as pd import numpy as np In []: ticker = 'DIS' dis = yf.Ticker(ticker) In []: dis yfinance.Ticker object <DIS> Out[]: dis.ticker 'DIS' Out[]: dis.history() Out[]: Open High Low Close Volume Dividends Stock Splits Date **2023-02-13 00:00:00-05:00** 108.099998 108.290001 106.550003 107.660004 12341500 0.0 0.0 **2023-02-14 00:00:00-05:00** 106.820000 108.440002 105.820000 107.660004 10768100 0.0 0.0 106.699997 **2023-02-15 00:00:00-05:00** 107.089996 109.269997 109.239998 8156000 0.0 0.0 105.699997 **2023-02-16 00:00:00-05:00** 107.550003 108.019997 105.830002 9479900 0.0 0.0 **2023-02-17 00:00:00-05:00** 105.029999 0.0 0.0 105.800003 103.879997 105.220001 9492200 103.550003 101.830002 10648200 2023-02-21 00:00:00-05:00 103.730003 102.089996 0.0 0.0 **2023-02-22 00:00:00-05:00** 101.330002 102.559998 101.089996 101.680000 9885100 0.0 0.0 **2023-02-23 00:00:00-05:00** 101.449997 102.050003 99.610001 101.730003 10974800 0.0 0.0 2023-02-24 00:00:00-05:00 99.529999 100.430000 98.959999 100.300003 8523000 0.0 0.0 100.730003 101.470001 2023-02-27 00:00:00-05:00 100.059998 100.449997 6641200 0.0 0.0 2023-02-28 00:00:00-05:00 100.449997 100.750000 99.570000 99.610001 8233700 0.0 0.0 2023-03-01 00:00:00-05:00 99.190002 99.629997 98.099998 98.540001 7898300 0.0 0.0 97.419998 2023-03-02 00:00:00-05:00 97.739998 99.290001 98.919998 7776600 0.0 0.0 2023-03-03 00:00:00-05:00 99.669998 101.180000 98.879997 101.139999 7428900 0.0 0.0 101.610001 2023-03-06 00:00:00-05:00 102.699997 100.489998 100.660004 6773300 0.0 0.0 99.059998 2023-03-07 00:00:00-05:00 100.400002 100.940002 98.889999 6951300 0.0 0.0 2023-03-08 00:00:00-05:00 99.620003 98.300003 99.300003 5668700 0.0 99.000000 0.0 2023-03-09 00:00:00-05:00 99.449997 100.050003 95.919998 96.139999 8275600 0.0 0.0 2023-03-10 00:00:00-05:00 95.599998 95.900002 92.830002 93.570000 13964800 0.0 0.0 Stock Fundamentals, metadata and performance In []: dis yfinance.Ticker object <DIS> In [dis.info pd.Series(dis.info) <ipython-input-29-faf0221366c5>:1: DeprecationWarning: The default dtype for empty Series will be 'object' instead of 'float64' in a future version. Specify a dtype explicitly to silence this warning. pd.Series(dis.info) Series([], dtype: float64) In []: | df = pd.Series(dis.info, name = 'DIS').to_frame().T <ipython-input-23-ff25e3ba9cdf>:1: DeprecationWarning: The default dtype for empty Series will be 'object' instead of 'float64' in a future version. Specify a dtype explicitly to silence this warning. df = pd.Series(dis.info, name = 'DIS').to_frame().T yfinance.Ticker object <DIS> Out[]: df = dis.history() In [df High Volume Dividends Stock Splits Out[]: Open Low Close Date **2023-02-13 00:00:00-05:00** 108.099998 108.290001 106.550003 107.660004 12341500 0.0 0.0 **2023-02-14 00:00:00-05:00** 106.820000 108.440002 105.820000 107.660004 10768100 0.0 0.0 0.0 **2023-02-15 00:00:00-05:00** 107.089996 109.269997 106.699997 109.239998 8156000 0.0 9479900 **2023-02-16 00:00:00-05:00** 107.550003 108.019997 105.699997 105.830002 0.0 0.0 **2023-02-17 00:00:00-05:00** 105.029999 105.800003 103.879997 105.220001 9492200 0.0 0.0 **2023-02-21 00:00:00-05:00** 103.550003 103.730003 101.830002 102.089996 10648200 0.0 0.0 **2023-02-22 00:00:00-05:00** 101.330002 102.559998 101.089996 101.680000 9885100 0.0 0.0 **2023-02-23 00:00:00-05:00** 101.449997 102.050003 99.610001 101.730003 10974800 0.0 0.0 100.430000 100.300003 8523000 0.0 2023-02-24 00:00:00-05:00 99.529999 98.959999 0.0 6641200 **2023-02-27 00:00:00-05:00** 100.730003 101.470001 100.059998 100.449997 0.0 0.0 **2023-02-28 00:00:00-05:00** 100.449997 100.750000 99.610001 8233700 0.0 99.570000 0.0 2023-03-01 00:00:00-05:00 99.190002 99.629997 98.099998 98.540001 7898300 0.0 0.0 2023-03-02 00:00:00-05:00 97.739998 99.290001 97.419998 98.919998 7776600 0.0 0.0 99.669998 101.180000 2023-03-03 00:00:00-05:00 98.879997 101.139999 7428900 0.0 0.0 100.489998 **2023-03-06 00:00:00-05:00** 101.610001 102.699997 100.660004 6773300 0.0 0.0 **2023-03-07 00:00:00-05:00** 100.400002 100.940002 98.889999 99.059998 6951300 0.0 0.0 2023-03-08 00:00:00-05:00 99.000000 99.620003 98.300003 99.300003 5668700 0.0 0.0 2023-03-09 00:00:00-05:00 99.449997 100.050003 95.919998 96.139999 8275600 0.0 0.0 2023-03-10 00:00:00-05:00 95.599998 95.900002 92.830002 93.570000 13964800 0.0 0.0 df.shape (19, 7)