

Part I : Data collection

In this part we chose to download the data of 5 banks, BCP, BANK OF AFRICA , ATTIJARI, CIH and BMCI

```
In [15]: 1 file = open("bmci.aspx", "rt")
          2 bmci = file.read()
          3 file.close()
          4
          5 file = open("boa.aspx", "rt")
          6 boa = file.read()
          7 file.close()
          8
          9 file = open("tijari.aspx", "rt")
         10 tijari = file.read()
         11 file.close()
         12
         13 file = open("cih.aspx", "rt")
         14 cih = file.read()
         15 file.close()
         16
         17 file = open("bcp.aspx", "rt")
         18 bcp = file.read()
         19 file.close()
```

In [95]:

```
1 import csv
2 from bs4 import BeautifulSoup
3
4 def aspx_to_csv(name_aspx):
5     #we open the file store the text in read_file then close the file
6     file = open(name_aspx, "rt")
7     read_file = file.read()
8     file.close()
9
10    #we transform it into beautiful soup then find all the the lines that has <span>
11    file_soup = BeautifulSoup(read_file)
12
13    find_all = file_soup.find_all("span")#We browsed the file
14    #and found out that only span has the content so we will only use lines that has span
15
16    max_len = len(find_all) #this variable will be used as stop condition for the FOR loop to browse the entire
17
18    lst = []
19    #We also found out that every 6 lines of find_all(span) we got another set of data so we decided to
20    # get in every single loop 6 successive lines and make the loop jump by 6, for example in the first loop we
21    # the content in line 0, 1, 2, 3, 4, 5 then second loop 0+6,1+6,2+6,3+6,4+6,5+6
22    # for the first line we only get the text since it is just a date, for the other ones we get the text repla
23    # the comma by a dot so we can transform the string into floats
24    for i in range(0,max_len,6):
25        lst.append([find_all[i].get_text(),
26                    float(find_all[i+1].get_text().replace(',', '.')),
27                    float(find_all[i+2].get_text().replace(',', '.')),
28                    float(find_all[i+3].get_text().replace(',', '.')),
29                    float(find_all[i+4].get_text().replace(',', '.')),
30                    float(find_all[i+5].get_text().replace(',', '.'))])
31    #30.8 ms ± 1.89 ms per loop (mean ± std. dev. of 7 runs, 10 loops each)
32
33    #this part of the code writes our data in a csv file
34    cols= ['date', 'closing', 'adjusted', 'evolution', 'quantity', 'volume']
35    name = name_aspx.replace('.aspx', '')
36    with open(name+'_csv.csv', 'w') as f:
37        csv_writer = csv.writer(f)
38        csv_writer.writerow(cols) #for the first line, columns
39        csv_writer.writerows(lst) #for the other lines, data
40
```

```
In [22]: 1 bcp = BeautifulSoup(bcp)
2 max_len = len(bcp.find_all("span"))
3 max_len
```

Out[22]: 4524

```
In [23]: 1 %%timeit
2 bcp_find_all = bcp.find_all("span")
3 bcp_lst = []
4
5 for i in range(0,max_len,6):
6     bcp_lst.append([bcp_find_all[i].get_text(),
7                     float(bcp_find_all[i+1].get_text().replace(',','.')),
8                     float(bcp_find_all[i+2].get_text().replace(',','.')),
9                     float(bcp_find_all[i+3].get_text().replace(',','.')),
10                    float(bcp_find_all[i+4].get_text().replace(',','.')),
11                    float(bcp_find_all[i+5].get_text().replace(',','.'))])
12
```

12 ms \pm 384 μ s per loop (mean \pm std. dev. of 7 runs, 100 loops each)

```
In [24]: 1 %%timeit
2 name = "bcp.aspx"
3 aspx_to_csv(name)
```

172 ms \pm 2.27 ms per loop (mean \pm std. dev. of 7 runs, 10 loops each)

Part II : Data processing

```
In [25]: 1 import csv
```

In [87]:

```
1 import pandas as pd
2 import numpy as np
3 import matplotlib.pyplot as plt
4 import plotly.graph_objects as go
5 import plotly.offline as pyo
6
7 class Stock:
8
9     def __init__(self,name):
10         self.name = name
11         aspx_to_csv(name+".aspx")
12         self.data = pd.read_csv(name+'_csv.csv')
13
14     def staticgraph(self):
15
16         ''' this an instance method that graphs volumes in bars and value in a line'''
17
18         fig, ax1 = plt.subplots(figsize=(8, 8))
19         ax2 = ax1.twinx()
20         ax1.bar(self.data.index,self.data['volume'],color='orange',label='volume')
21         ax2.plot(self.data.index,self.data["adjusted"],color='blue',label='value')
22         ax1.grid(zorder=0)
23         plt.legend()
24         plt.show()
25
26     def staticgraph_Mm_Sma(self,m,nsma):
27
28         ''' this an instance method that graphs volumes in bars
29         and value, Momentum, Simple Moving Average in lines'''
30
31         fig, ax1 = plt.subplots(figsize=(8, 8))
32         ax2 = ax1.twinx()
33         ax1.bar(self.data.index,self.data['volume'],color='orange',label='volume')
34         ax2.plot(self.data.index,self.data["adjusted"],color='blue',label='value')
35         ax1.grid(zorder=0)
36         plt.plot(self.momentum(m),color='red',label='Momentum')
37         plt.plot(self.sma(nsma),color='green',label='Moving Average')
38         plt.legend()
39         plt.show()
40
41
```

```

42 def dynamicgraph(self):
43     graph1 = go.Scatter(x=self.data.date, y=self.data.closing, name='Value')
44     graph2 = go.Scatter(x=self.data.date, y=self.data.volume, name='Volume', yaxis='y2')
45     data = [graph1, graph2]
46     layout = go.Layout(title=self.name, xaxis=dict(title='Date'), yaxis=dict(title='Value'),
47                         yaxis2=dict(title='Volume', overlaying='y', side='right'))
48     # to add shared area of the date
49     layout.update(shapes=[dict(type='rect', x0='2022-01-01', y0=0, x1='2022-12-31', y1=self.data["closing"].max
50     fig = go.Figure(data=data, layout=layout)
51     pyo.iplot(fig)
52
53 def dynamicgraph_Mm_Sma(self,m,nsma):
54     graph1 = go.Scatter(x=self.data.date, y=self.data.closing, name='Value')
55     graph2 = go.Scatter(x=self.data.date, y=self.data.volume, name='Volume', yaxis='y2')
56     graph3 = go.Scatter(x=self.data.date, y=self.momentum(m), name='Moving average (m)', line=dict(color='r
57     graph4 = go.Scatter(x=self.data.date, y=self.sma(nsma), name='Simple moving average (sma)', line=dict(c
58     data = [graph1, graph2, graph3, graph4]
59     layout = go.Layout(title=self.name, xaxis=dict(title='Date'), yaxis=dict(title='Value'),
60                         yaxis2=dict(title='Volume', overlaying='y', side='right'))
61     # to add shared area of the date
62     layout.update(shapes=[dict(type='rect', x0='2022-01-01', y0=0, x1='2022-12-31', y1=self.data["closing"].max
63     fig = go.Figure(data=data, layout=layout)
64     pyo.iplot(fig)
65
66 def maximumValue(self):
67     return self.data['adjusted'].max()
68
69 def minimumValue(self):
70     return self.data['adjusted'].max()
71
72 def maximumVolume(self):
73     return self.data['volume'].max()
74
75 def maximumQuantity(self):
76     return self.data['quantity'].max()
77
78 def momentum(self,N):
79     length = len(self.data)
80     if type(N) is list:
81         lst = []
82         columns=[]
83         for j in range(len(N)):

```

```

84         m = []
85         for i in range(0,length):
86             if i < N[j]:
87                 continue
88             else:
89                 m.append(self.data['closing'][i] - self.data['closing'][i-N[j]])
90
91         lst.append(m)
92         df = pd.DataFrame (lst, )
93         return lst
94
95     else:
96         m= []
97         for i in range(0,length):
98             if i < N:
99                 i=N
100            else:
101                m.append(self.data['closing'][i] - self.data['closing'][i-N])
102            df = pd.DataFrame (m, columns = ['Momentum N= '+str(N)])
103            return df
104
105     def sma(self,N):
106         windows = self.data['closing'].rolling(N)
107
108         ma = windows.mean()
109
110         malst = ma.tolist()
111         lst = malst[N - 1:]
112         df = pd.DataFrame (lst, columns = ['SMA N= '+str(N)])
113         return df
114
115
116
117
118     stock = Stock("bcp")
119     stock.data.head(6)

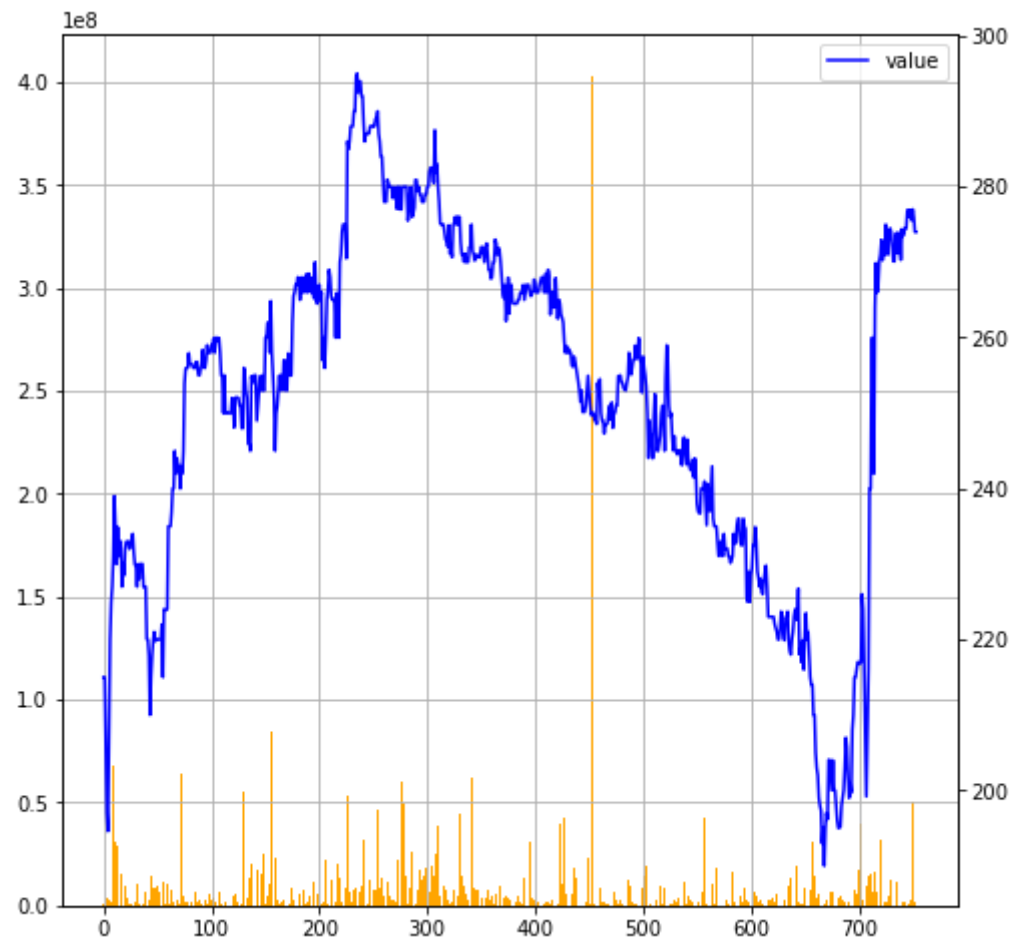
```

Out[87]:

	date	closing	adjusted	evolution	quantity	volume
0	13/01/2023	215.00	215.00	0.00	3428.0	742280.40

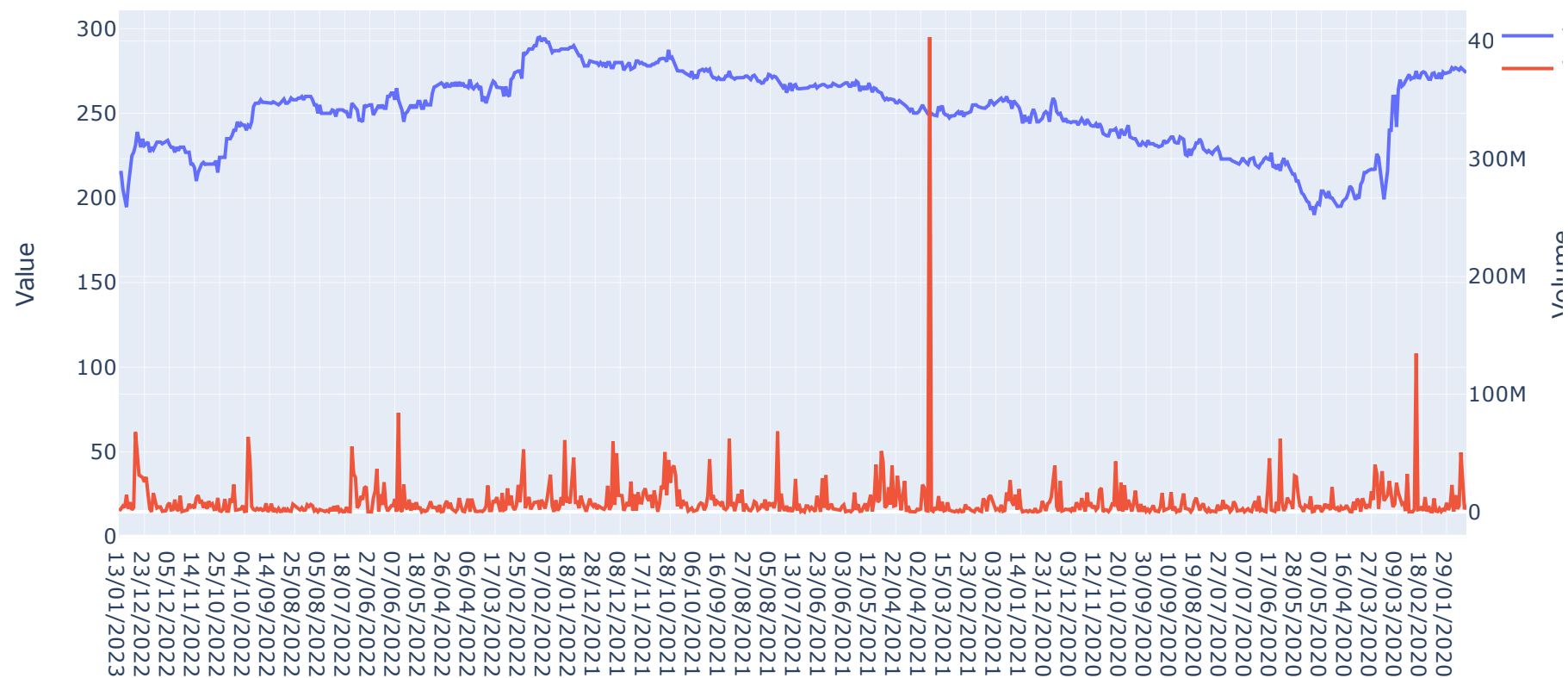
	date	closing	adjusted	evolution	quantity	volume
1	12/01/2023	215.00	215.00	4.88	16859.0	3553199.85
2	10/01/2023	205.00	205.00	4.03	24880.0	5058099.50
3	09/01/2023	197.05	197.05	1.26	18577.0	3689281.55
4	06/01/2023	194.60	194.60	-5.99	74525.0	14511149.80
5	05/01/2023	207.00	207.00	-5.91	12245.0	2618064.00

In [88]: 1 stock.staticgraph()



```
In [89]: 1 stock.dynamicgraph()
```

bcp




```
In [90]: 1 print('Maximum Value :',stock.maximumValue())
2 print('Maximum Value :',stock.minimumValue())
3 print('Maximum Volume :',stock.maximumVolume())
4 print('Maximum Quantity :',stock.maximumQuantity())
```

```
Maximum Value : 295.0
Maximum Value : 295.0
Maximum Volume : 403307301.8
Maximum Quantity : 1616442.0
```

```
In [91]: 1 stock.momentum(3).head(5)
```

Out[91]:

Momentum N= 3	
0	-17.95
1	-20.40
2	2.00
3	22.95
4	30.30

In [92]:

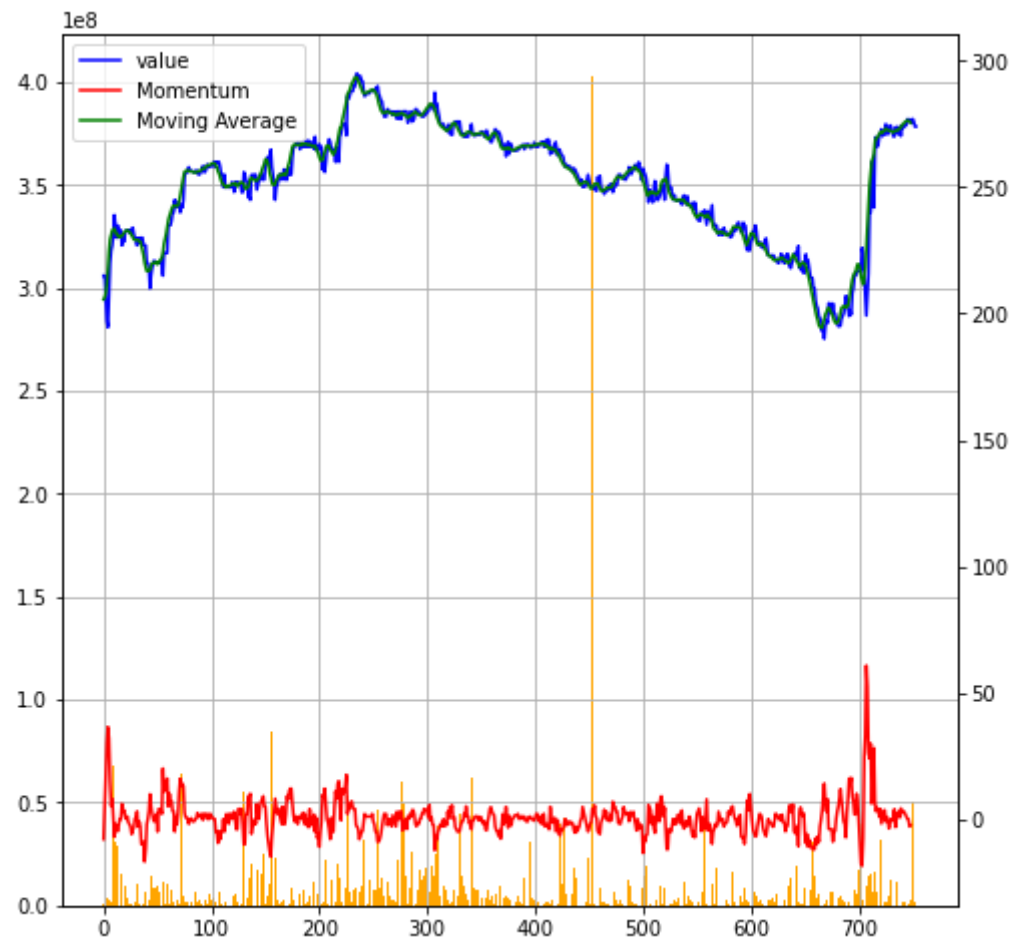
```
1 stock.sma(30)
```

Out[92]:

	SMA N= 30
0	226.041667
1	226.536667
2	226.936667
3	227.770000
4	228.801667
...	...
720	273.158333
721	273.358333
722	273.458333
723	273.583333
724	273.683333

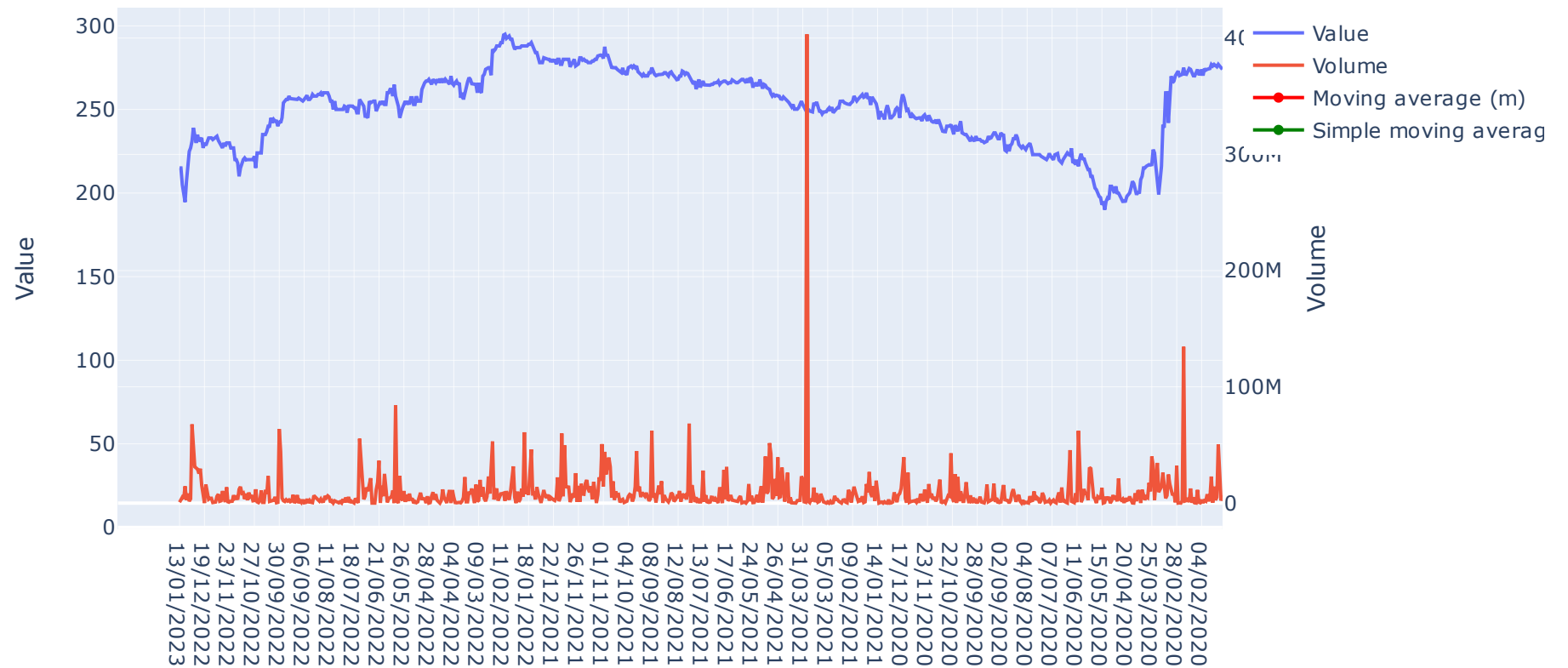
725 rows × 1 columns

```
In [93]: 1 stock.staticgraph_Mm_Sma(5,6)
```



```
In [94]: 1 stock.dynamicgraph_Mm_Sma(5,6)
```

bcp



```
In [ ]: 1
```

