yse-stats-plot-des-actifs-muslim

April 21, 2025

```
[]: import yfinance as yf
    import pandas as pd
    import datetime
    from pandas import Series, DataFrame
    import cufflinks as cf
    import chart_studio.plotly as py
    cf.go_offline()
    import plotly.express as px
    import plotly.graph_objs as go
    %matplotlib inline
    import matplotlib.pyplot as plt
    from matplotlib import style
[]:
[2]: stocks= yf.download("SPUS", period="2y")
    stocks
    [******** 100%%********** 1 of 1 completed
[2]:
                                                    Close Adj Close Volume
                     Open
                                High
                                            Low
    Date
    2022-09-07
                26.590000
                           27.024000
                                      26.530001
                                                27.000000
                                                           26.491322
                                                                       42300
    2022-09-08
                26.870001
                           27.190001
                                      26.770000
                                                 27.115999
                                                           26.605139
                                                                       23400
    2022-09-09
                27.270000
                           27.670000
                                      27.270000
                                                 27.610001
                                                           27.089834
                                                                       30300
    2022-09-12
                27.730000
                           27.965000
                                      27.730000
                                                 27.909000
                                                           27.383198
                                                                       29400
    2022-09-13
                27.500000
                           27.500000
                                      26.590000
                                                 26.620001
                                                           26.118488
                                                                       50500
    2024-08-30
                40.540001
                           40.750000 40.209999
                                                40.740002
                                                           40.740002
                                                                      112300
    2024-09-03
                40.450001
                           40.450001
                                      39.400002
                                                 39.619999
                                                           39.619999
                                                                      276200
    2024-09-04
                           39.709999
                                      39.270000
                                                           39.450001
                39.360001
                                                 39.450001
                                                                      215300
    2024-09-05
                39.410000
                           39.799999
                                      39.279999
                                                 39.470001
                                                           39.470001
                                                                      207200
    2024-09-06
                39.490002 39.533001
                                      38.560001
                                                 38.639999
                                                           38.639999
                                                                      172500
```

[503 rows x 6 columns]

```
[3]: stocks["SMA20"]=stocks["Adj Close"].rolling(20).mean()
     stocks
[3]:
                                                        Close
                                                                Adj Close
                                                                           Volume
                       Open
                                  High
                                               Low
     Date
     2022-09-07
                  26.590000
                             27.024000
                                         26.530001
                                                    27.000000
                                                                26.491322
                                                                             42300
     2022-09-08
                 26.870001
                             27.190001
                                         26.770000
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                                                                26.605139
                                                                             23400
     2022-09-09
                  27.270000
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                                         27.270000
                                                    27.610001
                                                                27.089834
                                                                             30300
     2022-09-12
                 27.730000
                             27.965000
                                         27.730000
                                                    27.909000
                                                                27.383198
                                                                             29400
     2022-09-13
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                                                    26.620001
                                                                26.118488
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                                                                            112300
     2024-09-03
                 40.450001
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                                                    39.619999
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                                                                            276200
     2024-09-04
                  39.360001
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                                                    39.450001
                                                                39.450001
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                 39.410000
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                                                    39.470001
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                                                                            207200
     2024-09-06
                 39.490002
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                                                    38.639999
                                                                38.639999
                                                                            172500
                      SMA20
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     2022-09-07
                        NaN
     2022-09-08
                        NaN
     2022-09-09
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     2022-09-12
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     2022-09-13
                        NaN
     2024-08-30
                  39.764818
     2024-09-03
                 39.874511
     2024-09-04
                  39.963212
     2024-09-05
                  40.071902
     2024-09-06
                 40.083126
     [503 rows x 7 columns]
[4]:
     stocks=stocks.reset_index()
     stocks
[4]:
               Date
                           Open
                                      High
                                                             Close
                                                                    Adj Close
                                                                                Volume
                                                   Low
         2022-09-07
                      26.590000
                                 27.024000
                                             26.530001
                                                        27.000000
                                                                    26.491322
                                                                                 42300
     0
                      26.870001
                                 27.190001
     1
         2022-09-08
                                             26.770000
                                                        27.115999
                                                                    26.605139
                                                                                 23400
     2
         2022-09-09
                      27.270000
                                 27.670000
                                             27.270000
                                                         27.610001
                                                                    27.089834
                                                                                 30300
     3
         2022-09-12
                      27.730000
                                             27.730000
                                                        27.909000
                                                                    27.383198
                                 27.965000
                                                                                 29400
     4
         2022-09-13
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                                             26.590000
                                                         26.620001
                                                                    26.118488
                                                                                 50500
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                                             40.209999
                                                         40.740002
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                                                                                112300
     499 2024-09-03
                      40.450001
                                 40.450001
                                             39.400002
                                                        39.619999
                                                                    39.619999
                                                                                276200
     500 2024-09-04
                      39.360001
                                 39.709999
                                             39.270000
                                                         39.450001
                                                                    39.450001
                                                                                215300
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39.279999

39.470001

39.470001

207200

39.799999

501 2024-09-05

39.410000

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502 2024-09-06 39.490002 39.533001 38.560001 38.639999 38.639999 172500
            SMA20
    0
              NaN
    1
              NaN
    2
              NaN
    3
             NaN
    4
             NaN
    498 39.764818
    499 39.874511
    500 39.963212
    501 40.071902
    502 40.083126
    [503 rows x 8 columns]
[5]: stocks[["Close", "SMA20"]].iplot(theme="solar",
                width=1)
[6]: fig = px.line(stocks, x='Date', y=["Close", "SMA20"], title="SPUS Close",
     stemplate="plotly_dark", height=600, width=1100,color="variable",
               labels={
                     "value": "Price"
                   })
    fig.show()
[7]: fig = px.line(stocks, x='Date', y=stocks["Close"], title="SPUS Close", __
     labels={
                     "value": "Price"
                   })
    fig.show()
[8]: fig = px.line(stocks, x='Date', y=stocks["Close"], title="SPUS Close", u
     labels={
```

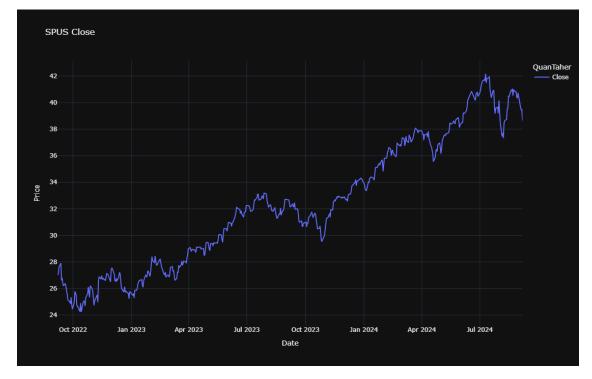
```
"value": "Price"
                       }
      )
      fig.add_traces(px.line(stocks, x="Date", y=stocks["SMA20"],).data
      fig.show()
 [9]: fig = px.line(stocks, x='Date', y=["Close", "SMA20"], title="SPUS Close", u
       stemplate="plotly_dark", height=600, width=1100,color="variable",
                 labels={
                           "variable": "QuantTaher",
                         "value":"Price"
                      })
      fig.show()
[10]: stocks["SMA60"]=stocks["Adj Close"].rolling(60).mean()
      stocks
[10]:
                          Open
                                                          Close
                                                                 Adj Close
                                                                            Volume \
               Date
                                     High
                                                 Low
         2022-09-07
                     26.590000 27.024000
                                           26.530001 27.000000
                                                                 26.491322
                                                                             42300
      0
      1
         2022-09-08 26.870001
                                27.190001
                                           26.770000 27.115999
                                                                 26.605139
                                                                             23400
      2
         2022-09-09 27.270000
                                27.670000
                                                      27.610001
                                           27.270000
                                                                 27.089834
                                                                             30300
      3
         2022-09-12 27.730000
                                27.965000
                                           27.730000
                                                      27.909000
                                                                 27.383198
                                                                             29400
         2022-09-13
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      498 2024-08-30 40.540001
                                40.750000
                                           40.209999 40.740002 40.740002 112300
      499 2024-09-03 40.450001
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                                                      39.619999
                                                                 39.619999 276200
      500 2024-09-04 39.360001
                                 39.709999
                                           39.270000
                                                      39.450001
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                                                                            215300
      501 2024-09-05
                     39.410000
                                39.799999
                                           39.279999
                                                      39.470001
                                                                 39.470001
                                                                            207200
      502 2024-09-06
                     39.490002
                                39.533001
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              SMA20
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      498
          39.764818
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          39.874511
                     40.228141
      500 39.963212 40.233741
```

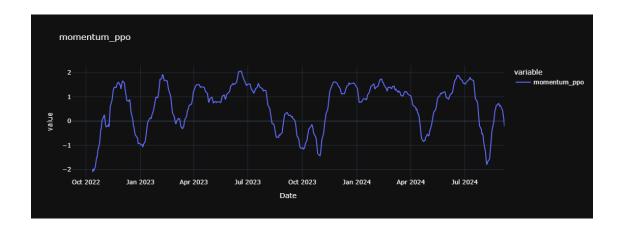
```
502 40.083126 40.220298
      [503 rows x 9 columns]
[11]: fig = px.line(stocks, x='Date', y=["Close", "SMA20", "SMA60"], title="SPUS__
       Glose", template="plotly_dark", height=700, width=1100,color="variable",
                 labels={
                           "variable": "QuanTaher",
                         "value": "Price"
                       })
      fig.show()
[12]: from ta import add_all_ta_features
[13]: from ta.utils import dropna
[14]: ta data = add all ta features(
          stocks,
          open="Open",
          high="High",
          low="Low",
          close = "Close",
          volume = "Volume"
[15]: ta_data
[15]:
                Date
                           Open
                                                           Close
                                                                  Adj Close Volume
                                      High
                                                  Low
      0
          2022-09-07
                      26.590000
                                 27.024000
                                            26.530001
                                                       27.000000
                                                                  26.491322
                                                                               42300
                                 27.190001
                                            26.770000 27.115999
                                                                  26.605139
      1
          2022-09-08
                     26.870001
                                                                               23400
      2
          2022-09-09
                      27.270000
                                 27.670000
                                            27.270000
                                                       27.610001
                                                                  27.089834
                                                                               30300
      3
          2022-09-12
                     27.730000
                                 27.965000
                                            27.730000
                                                       27.909000
                                                                  27.383198
                                                                               29400
          2022-09-13
                      27.500000
                                 27.500000
                                            26.590000
                                                       26.620001
                                                                  26.118488
                                                                               50500
      498 2024-08-30
                    40.540001
                                 40.750000
                                            40.209999 40.740002
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      499 2024-09-03 40.450001
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                                            39.400002 39.619999 39.619999 276200
      500 2024-09-04
                      39.360001
                                 39.709999
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                                                       39.450001
                                                                  39.450001
                                                                              215300
      501 2024-09-05
                      39.410000
                                 39.799999
                                            39.279999
                                                       39.470001
                                                                  39.470001
                                                                              207200
      502 2024-09-06
                     39.490002
                                 39.533001
                                            38.560001
                                                       38.639999 38.639999
                                                                             172500
               SMA20
                          SMA60
                                   volume_adi ... momentum_ppo \
                                 3.818985e+04
      0
                 NaN
                            {\tt NaN}
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                                 5.334399e+04 ...
      1
                 NaN
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```

501 40.071902 40.236348

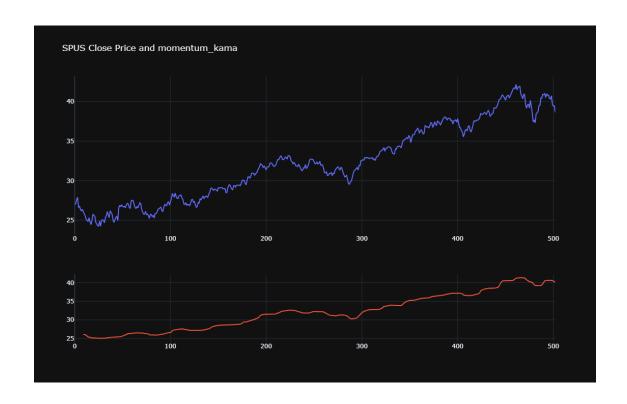
```
2
           NaN
                       {\tt NaN}
                            7.455406e+04
                                                         NaN
3
           NaN
                       NaN
                             8.994224e+04
                                                         NaN
                             4.277199e+04
4
           NaN
                       NaN
                                                         NaN
. .
     39.764818
                40.220040
                             6.723391e+06
                                                   0.644041
498
499
     39.874511
                 40.228141
                             6.562931e+06
                                                   0.433986
     39.963212
                 40.233741
                             6.523786e+06
                                                   0.230453
500
                             6.468004e+06
501
     40.071902
                 40.236348
                                                   0.071992
502
    40.083126
               40.220298
                            6.323869e+06
                                                  -0.219104
     momentum_ppo_signal
                           momentum_ppo_hist
                                                momentum_pvo
0
                      NaN
                                           NaN
                                                          NaN
                      NaN
1
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                                                          NaN
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                      NaN
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3
                      NaN
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498
                 0.434390
                                                    -6.721554
                                     0.209651
499
                 0.434309
                                    -0.000323
                                                    0.247273
500
                 0.393538
                                    -0.163085
                                                    2.466051
                 0.329229
501
                                    -0.257237
                                                    3.741903
502
                 0.219562
                                    -0.438666
                                                    3.132460
                                                                others dr \
     momentum_pvo_signal
                            momentum_pvo_hist
                                                momentum kama
0
                      NaN
                                           NaN
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1
                      NaN
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                                                           NaN
                                                                 0.429627
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                                                                 1.821808
3
                      NaN
                                           NaN
                                                           NaN
                                                                 1.082940
4
                      NaN
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                                                           NaN
                                                                -4.618580
498
                -3.877653
                                    -2.843901
                                                    40.647250
                                                                1.016613
499
                -3.052668
                                     3.299941
                                                    40.558161
                                                                -2.749148
500
                -1.948924
                                     4.414975
                                                    40.454359
                                                                -0.429072
501
                -0.810758
                                     4.552662
                                                    40.336520
                                                                 0.050698
502
                -0.022115
                                     3.154575
                                                    40.101576
                                                               -2.102868
     others_dlr
                  others_cr
0
            NaN
                   0.00000
1
       0.428706
                   0.429627
2
       1.805412
                   2.259262
       1.077118
                   3.366668
4
      -4.728639
                  -1.407404
            •••
. .
498
      1.011480
                  50.888895
499
      -2.787644
                  46.740737
500
      -0.429995
                  46.111114
501
       0.050685
                  46.185190
```

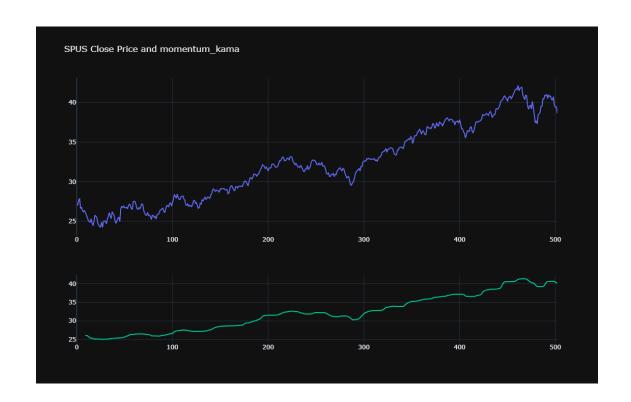
[503 rows x 95 columns]



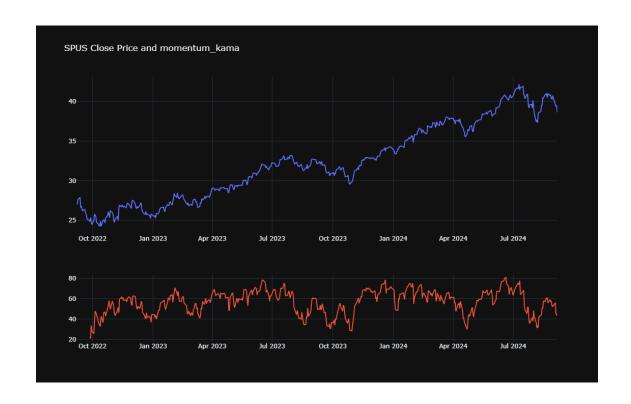


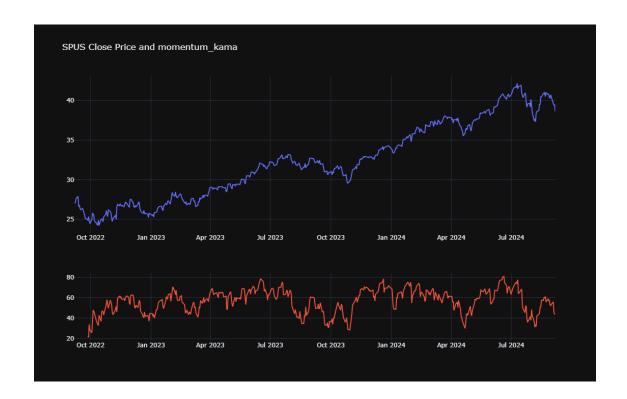
```
[18]: from plotly.subplots import make_subplots
```





```
[21]:
     import ta
[23]:
     RSI=ta.momentum.RSIIndicator(ta_data["Close"],window=14)
     ta_data["RSI"]=RSI.rsi().shift(1)
[24]:
[26]: fig = make_subplots(rows=2, cols=1, row_heights=[0.7, 0.3])
     fig.add_trace(go.Scatter(x=ta_data["Date"], y=ta_data['Close'], name='Close'),
                 row=1, col=1)
     fig.add_trace(go.Scatter(x=ta_data["Date"], y=ta_data['RSI'], name='RSI'),
                     row=2, col=1)
     # update layout
     fig.update_layout( template="plotly_dark",height=700, width=1100,title="SPUS_L
       Grand Momentum_kama", showlegend=False,)
     # show plot
     fig.show()
```





```
[44]:
```

[]: