

Use Python and quandl module to download HK History Stock Data

Run “pip install quandl” to install the python module for quandl

```
C:\WINDOWS\system32\cmd.exe
(Tensorflow) D:\tmp>pip install quandl
Collecting quandl
  Downloading https://files.pythonhosted.org/packages/07/ab/8cd479fba8a9b197a43a0d55dd534b066f8e5a0a04b5c0384cbe5d663aa/Quandl-3.5.0-py2.py3-none-any.whl
Requirement already satisfied: python-dateutil in d:\anaconda35\envs\tensorflow\lib\site-packages (from quandl) (2.8.0)
Collecting more-itertools (from quandl)
  Downloading https://files.pythonhosted.org/packages/72/96/4297306cc270eeffe3461da034a3bebe7c84eff052326b130824e98fc3fb/more_itertools-8.2.0-py3-none-any.whl (43kB)
    |#####| 51kB 3.4MB/s
Requirement already satisfied: requests>=2.7.0 in d:\anaconda35\envs\tensorflow\lib\site-packages (from quandl) (2.22.0)
Collecting inflection>=0.3.1 (from quandl)
  Downloading https://files.pythonhosted.org/packages/52/c1/36be286d85dhd76527fb61352722a795d7c071da195fa916e7bf3cb03ch/inflection-0.4.0-py2.py3-none-any.whl
Requirement already satisfied: six in d:\anaconda35\envs\tensorflow\lib\site-packages (from quandl) (1.12.0)
Requirement already satisfied: numpy>=1.8 in d:\anaconda35\envs\tensorflow\lib\site-packages (from quandl) (1.16.4)
Requirement already satisfied: pandas>=0.14 in d:\anaconda35\envs\tensorflow\lib\site-packages (from quandl) (0.25.0)
Requirement already satisfied: certifi>=2017.4.17 in d:\anaconda35\envs\tensorflow\lib\site-packages (from requests>=2.7.0->quandl) (2019.9.11)
Requirement already satisfied: chardet<3.1.0,>=3.0.2 in d:\anaconda35\envs\tensorflow\lib\site-packages (from requests>=2.7.0->quandl) (3.0.4)
Requirement already satisfied: urllib3!=1.25.0,!1.25.1,<1.26,>=1.21.1 in d:\anaconda35\envs\tensorflow\lib\site-packages (from requests>=2.7.0->quandl) (1.24.2)
Requirement already satisfied: idna<2.9,>=2.5 in d:\anaconda35\envs\tensorflow\lib\site-packages (from requests>=2.7.0->quandl) (2.8)
Requirement already satisfied: pytz>=2017.2 in d:\anaconda35\envs\tensorflow\lib\site-packages (from pandas>=0.14->quandl) (2019.1)
Installing collected packages: more-itertools, inflection, quandl
Successfully installed inflection-0.4.0 more-itertools-8.2.0 quandl-3.5.0
(Tensorflow) D:\tmp>
```

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STEP 1 OF 3

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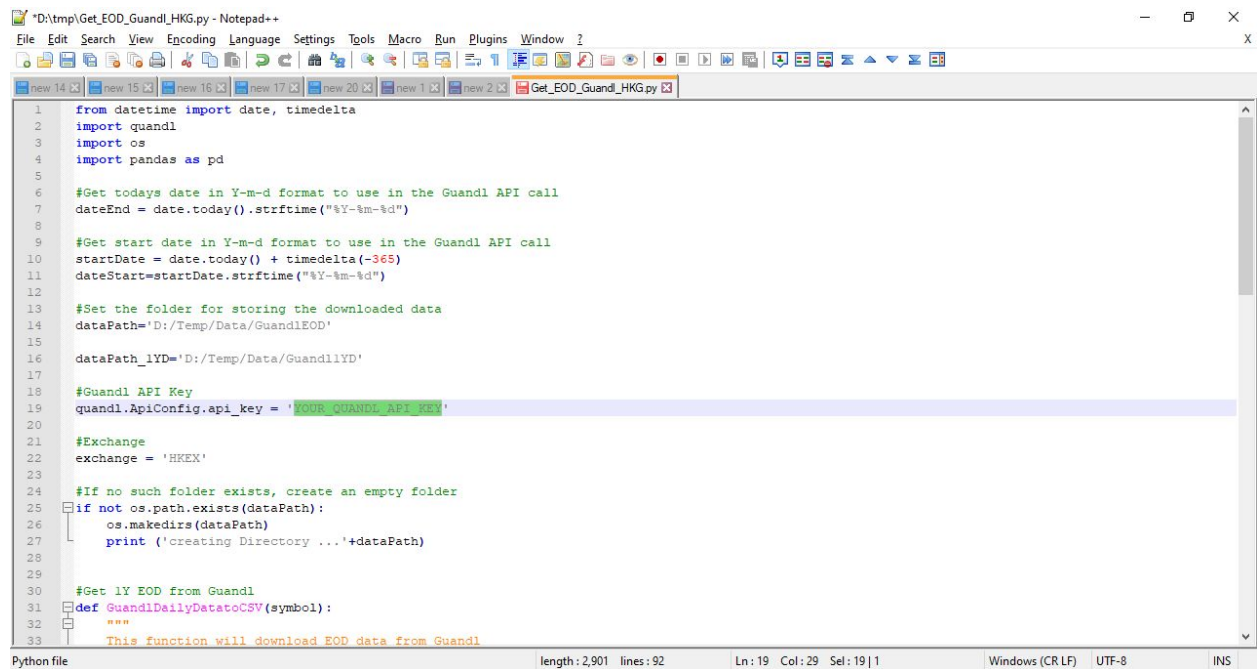
☐ Personal
Data for personal use only.

NEXT →

Type here to search

7:58 PM 4/9/2020

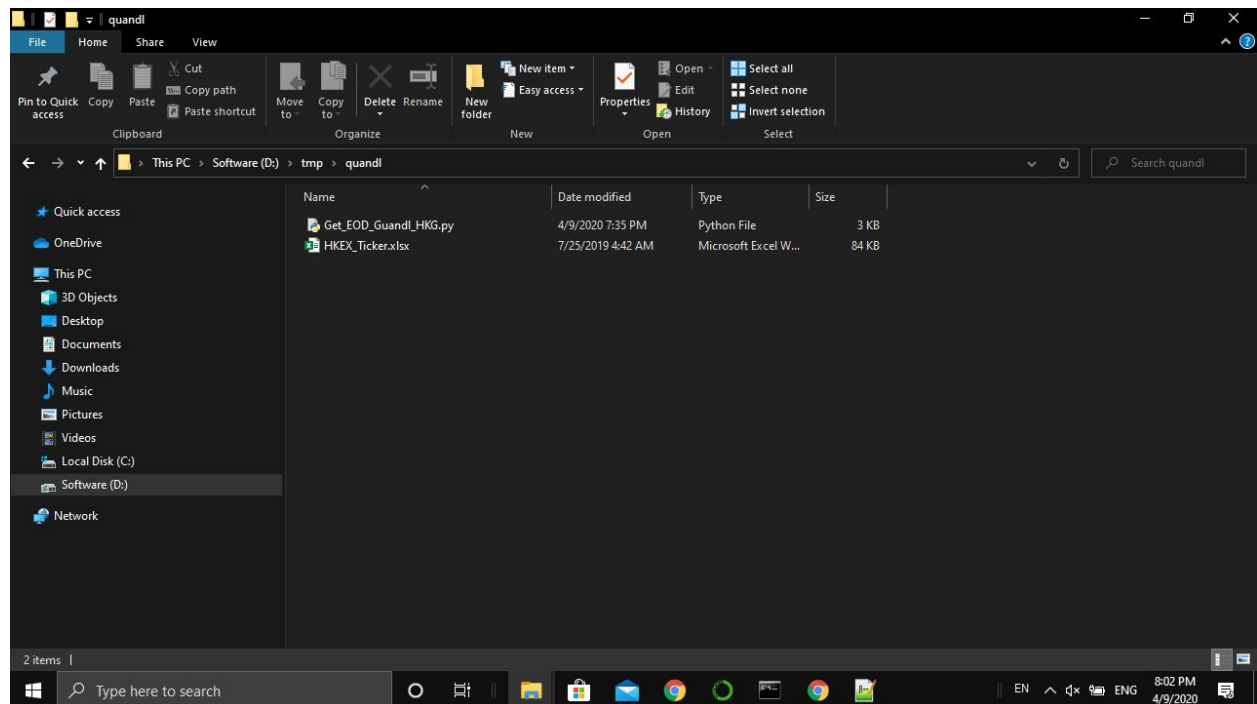
Get your own API KEY and place the api key inside the python code as shown below.



```
1 from datetime import date, timedelta
2 import quandl
3 import os
4 import pandas as pd
5
6 #Get todays date in Y-m-d format to use in the Guandl API call
7 dateEnd = date.today().strftime("%Y-%m-%d")
8
9 #Get start date in Y-m-d format to use in the Guandl API call
10 startDate = date.today() + timedelta(-365)
11 dateStart=startDate.strftime("%Y-%m-%d")
12
13 #Set the folder for storing the downloaded data
14 dataPath='D:/Temp/Data/GuandlEOD'
15
16 dataPath_l1YD='D:/Temp/Data/Guandl1YD'
17
18 #Guandl API Key
19 quandl.ApiConfig.api_key = 'YOUR_QUANDL_API_KEY'
20
21 #Exchange
22 exchange = 'HKEX'
23
24 #If no such folder exists, create an empty folder
25 if not os.path.exists(dataPath):
26     os.makedirs(dataPath)
27     print ('creating Directory ...'+dataPath)
28
29 #Get 1Y EOD from Guandl
30 def GuandlDailyDataToCSV(symbol):
31     """
32     This function will download EOD data from Guandl
33     """
```

Put the python code “Get_EOD_Guandl_HKG.py” and the “HKEX_Ticker.xlsx” in the same folder. For example:

D:\tmp\quandl



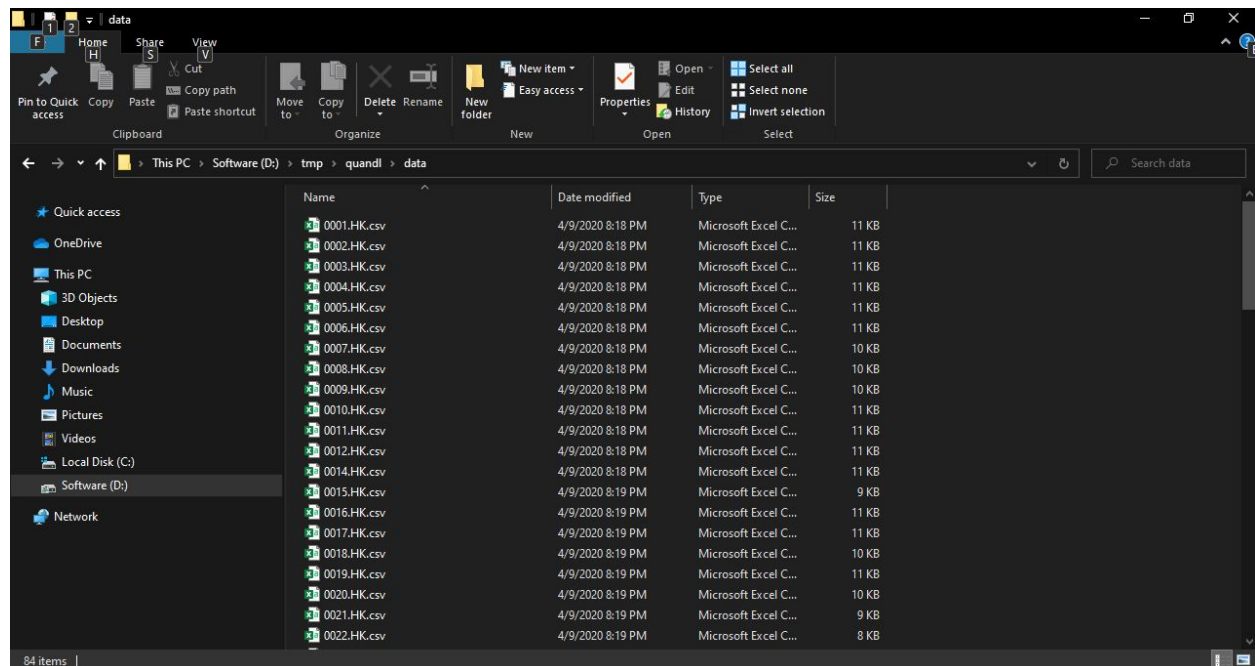
Run “python Get_EOD_GuandI_HKG.py” to start download EOD (End Of Day) data

```
C:\WINDOWS\system32\cmd.exe - python Get_EOD_GuandI_HKG.py

(TensorFlow) D:\tmp\quandl>python Get_EOD_GuandI_HKG.py
Delete all .csv files in ./data
downloading 00001 ...
finished writing 00001 csv file.
downloading 00002 ...
finished writing 00002 csv file.
downloading 00003 ...
finished writing 00003 csv file.
downloading 00004 ...
finished writing 00004 csv file.
downloading 00005 ...
finished writing 00005 csv file.
downloading 00006 ...
finished writing 00006 csv file.
downloading 00007 ...
finished writing 00007 csv file.
downloading 00008 ...
finished writing 00008 csv file.
downloading 00009 ...
finished writing 00009 csv file.
downloading 00010 ...
finished writing 00010 csv file.
downloading 00011 ...
finished writing 00011 csv file.
downloading 00012 ...
finished writing 00012 csv file.
downloading 00013 ...
error downloading 00013: 'Share Volume <000>'
downloading 00014 ...
finished writing 00014 csv file.
downloading 00015 ...
finished writing 00015 csv file.
downloading 00016 ...
finished writing 00016 csv file.
downloading 00017 ...
finished writing 00017 csv file.
downloading 00018 ...
finished writing 00018 csv file.
downloading 00019 ...
finished writing 00019 csv file.
downloading 00020 ...
finished writing 00020 csv file.
downloading 00021 ...
finished writing 00021 csv file.
downloading 00022 ...
finished writing 00022 csv file.
downloading 00023 ...
finished writing 00023 csv file.
downloading 00024 ...
finished writing 00024 csv file.
downloading 00025 ...
finished writing 00025 csv file.
```

Check the “data” directory to see if csv files are being saved. For example:

D:\tmp\quandl\data



Name	Date modified	Type	Size
0001.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0002.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0003.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0004.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0005.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0006.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
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0010.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0011.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0012.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0014.HK.csv	4/9/2020 8:18 PM	Microsoft Excel C...	11 KB
0015.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	9 KB
0016.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	11 KB
0017.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	11 KB
0018.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	10 KB
0019.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	11 KB
0020.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	10 KB
0021.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	9 KB
0022.HK.csv	4/9/2020 8:19 PM	Microsoft Excel C...	8 KB

D:\tmp\quandl\data\0005.HK.csv - Notepad++

File Edit Search View Encoding Language Settings Tools Macro Run Plugins Window ?

new 14 [x] new 15 [x] new 16 [x] new 17 [x] new 20 [x] new 1 [x] new 2 [x] 0005.HK.csv [x]

```
1 Date,Open,High,Low,Close,Volume
2 2019-04-10,67.0,66.95,66.5,66.95,13953000
3 2019-04-11,66.95,66.95,66.3,66.6,15218000
4 2019-04-12,66.6,66.9,66.5,66.9,11869000
5 2019-04-15,66.9,67.8,67.1,67.1,20520000
6 2019-04-16,67.1,67.7,66.8,67.6,14092000
7 2019-04-17,67.6,67.95,67.45,67.85,18000000
8 2019-04-18,67.85,68.0,67.55,67.6,14177000
9 2019-04-23,67.6,67.9,67.25,67.7,10365000
10 2019-04-24,67.7,67.75,66.95,67.2,11745000
11 2019-04-25,67.2,67.2,66.7,66.9,9378000
12 2019-04-26,66.9,67.1,66.7,67.0,8458000
13 2019-04-29,67.0,67.6,67.25,67.45,12173000
14 2019-04-30,67.45,67.75,67.4,67.7,12370000
15 2019-05-02,67.7,68.4,67.8,68.25,25287000
16 2019-05-03,68.25,70.5,67.55,69.7,55675000
17 2019-05-06,69.7,68.85,67.6,68.1,37862000
18 2019-05-07,68.1,68.8,68.1,68.7,19458000
19 2019-05-08,68.7,67.9,67.35,67.45,21418000
20 2019-05-09,67.45,67.45,66.4,66.45,21447000
21 2019-05-10,66.45,67.45,66.1,66.9,20761000
22 2019-05-14,66.9,66.65,65.9,66.3,21149000
23 2019-05-15,66.3,66.85,66.3,66.7,16609000
24 2019-05-16,65.92,66.25,65.75,66.1,12366000
25 2019-05-17,66.1,66.45,65.4,65.55,18127000
26 2019-05-20,65.55,65.65,65.0,65.2,15197000
27 2019-05-21,65.2,65.55,65.0,65.1,13358000
28 2019-05-22,65.1,65.5,65.15,65.3,6451000
29 2019-05-23,65.3,65.35,64.9,65.25,16423000
30 2019-05-24,65.25,65.65,65.3,65.4,11097000
31 2019-05-27,65.4,65.65,65.35,65.45,8537000
32 2019-05-28,65.45,65.5,65.15,65.45,7627000
33 2019-05-29,65.45,65.4,64.85,64.85,12598000
34 2019-05-30,64.85,65.0,64.45,64.5,17349000
35 2019-05-31,64.5,64.65,64.0,64.05,16538000
```

Normal text file length: 10,575 lines: 250 Ln: 1 Col: 1 Sel: 0|0 Windows (CR LF) UTF-8 INS

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Clipboard Paste Font Alignment Number Styles Cells Editing

Calibri 11 A^a Wrap Text General Conditional Formatting Format as Table Cell Styles Insert Delete Format AutoSum Fill Sort & Find & Filter Select Clear

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S
2218	6863 Huishan D	6863.HK																
2219	6865 Flat Glass	6865.HK																
2220	6866 Zuoli M-fi	6866.HK																
2221	6868 Tenfu (06)	6868.HK																
2222	6869 Yofc (0686)	6869.HK																
2223	6877 Kvb Kunlu	6877.HK																
2224	6878 Differ Gro	6878.HK																
2225	6880 Tempus H	6880.HK																
2226	6881 Cgs (0688)	6881.HK																
2227	6882 Egl Holdin	6882.HK																
2228	6883 Melco Cro	6883.HK																
2229	6885 Jinma Ene	6885.HK																
2230	6886 Htsc (0688)	6886.HK																
2231	6888 Freetech	6888.HK																
2232	6889 Dynam Jaj	6889.HK																
2233	6890 Kangli Int	6890.HK																
2234	6893 Hinsang G	6893.HK																
2235	6896 Golden Th	6896.HK																
2236	6898 China Alu	6898.HK																
2237	6899 Ourgame	6899.HK																

HKE_X Ticker (+) 100%