Blissquants Dataflow

NSE terminal data

Dumps NSE data into an excel file named Copy_of_atmmoney.xlsx

A macro runs every 3 mins
Which stores this excel file into
D:/temp_vol_copy/bliss_vol_YYYY-MM-DD.xlsx

Macro name is :
vol_calc_all_callput2_test()

The python script which runs by scheduler every 3 mins is named get_Atm.py

Its stored
PycharmProjects/NSE_py_data_1/

We use different libraries such as OS, PANDAS, PYMYSQL, DATETIME, And SHUTILL to perform Different tasks

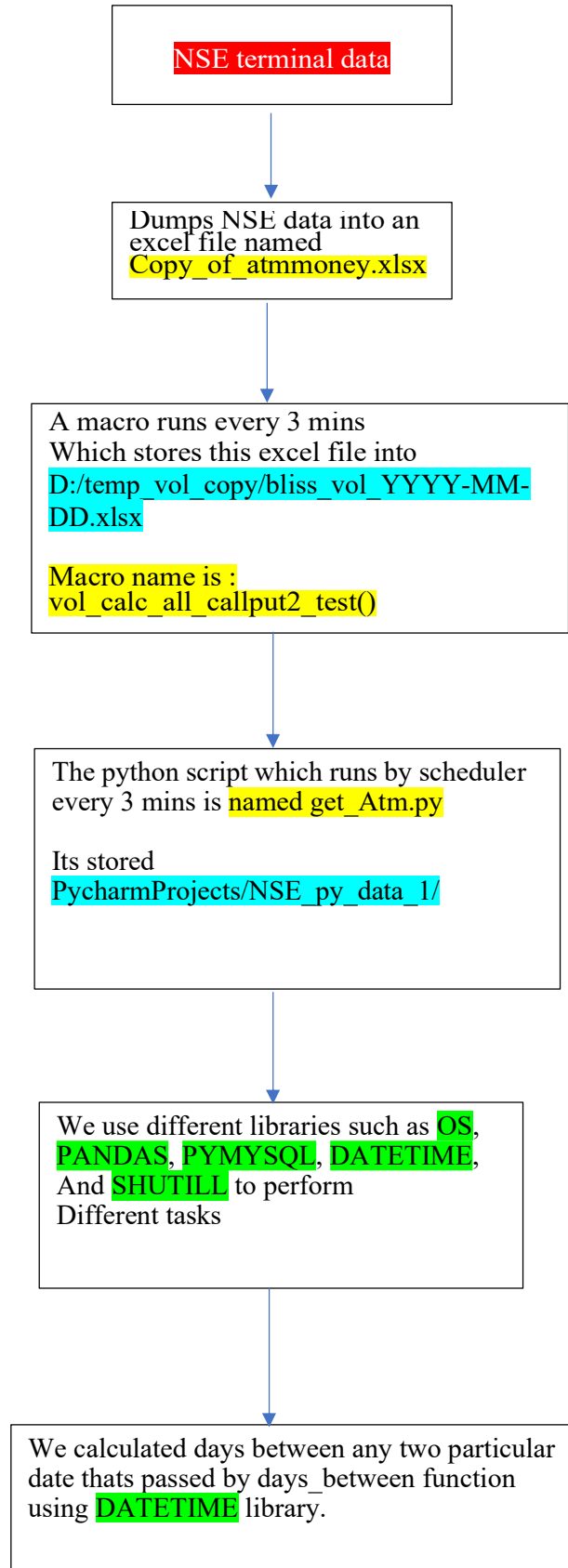We calculated days between any two particular date thats passed by days_between function using DATETIME library.

- Now we will connect to 2 different databases, One is
1)bliss
2)bliss_vol_all.
- In bliss database there is 2 different hosts one for
1) intranet
2) internet.
We connect these databases using pymysql library.

AUTOMATION FLOW

In admin access website all_task.php page we have added another feature to select day month and year of which we want to get date of NSE bhavcopy

When we click to submit button we are redirected to another php file named py_bhav.php

In py_bhav.php file we run the python file named ok.py with argument as a date, that we have passed through all_task.php page.

Using that date argument we generate NSE link to download the bhavcopy.

Using selenium module in python we just open the chrome and paste that NSE link. which will download zip file of that date.

After zip file is downloaded from NSE website. We extract the files from zip file using zipfile module in python

After extracting the files from zip file we just move the needed file(future and option) to the futures folder.

To upload data into database we click manually on run yesterday's bhavcopy

After connecting to database we will fetch all excel file from D:/temp_vol_copy/
We will use OS library to fetch all files from this folder.
And run a loop for each excel file finding future and options.
And we use PANDAS to fetch information , PANDAS is also used to dump information directly to excel.

Now according to future and options we will run another loop to insert into database according to needs such as "OPEN, IV, LastTradedTime, Symbol,vol_nifty,vol_banknifty,OptionType".
This all values are inserted into tables which are based on Symbols , these symbols indicate company name.
A query is being ran to insert all these values into tables and to execute this query cursor.execute() function.
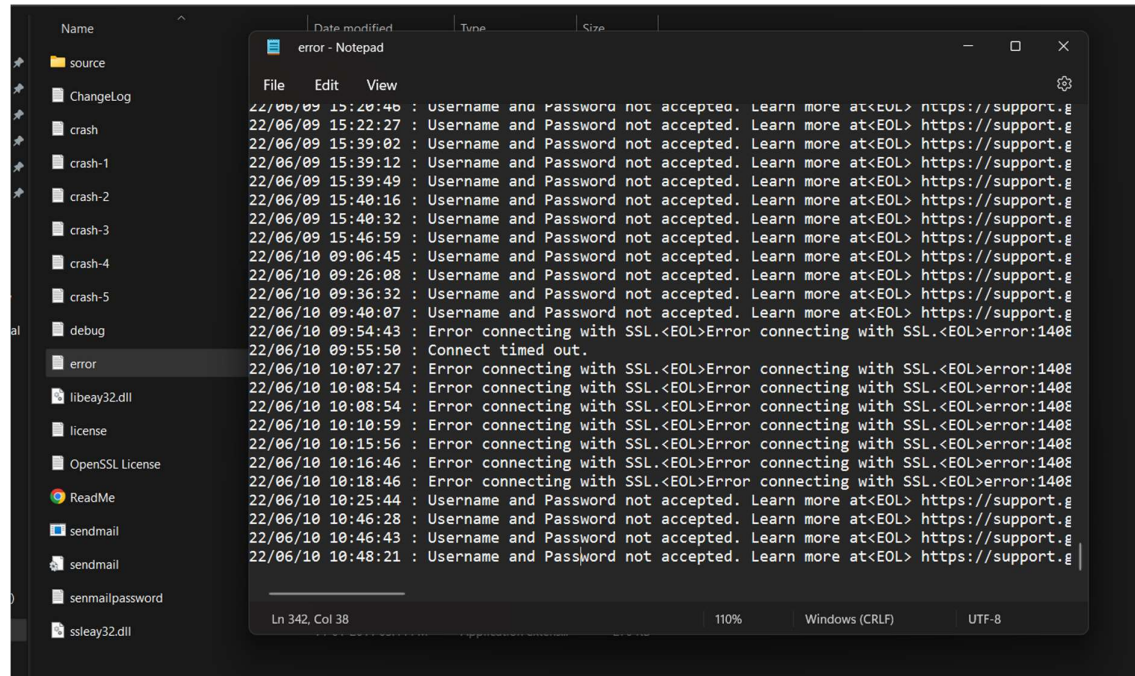
After all these datas are inserted into database we will copy this excel file into folder named.
D:/DontChange/vol_temp/

ERROR RELATED TO EMAIL.

Error: while sending email of daily m2m report the mail was showing an error that mail was not able to send report.

To detect error we saw PHP code and saw that there are no error which caused this error.

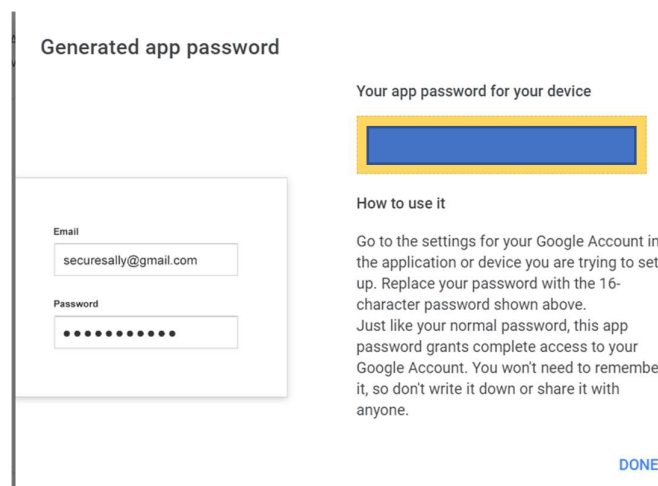After that we saw sendmail folder which consisted error.log file which had all errors with timestamp related to mail.

After detecting error we got to know that because of Google's 2 step verification E-mail and Password were not accepted.

As old code was not designed for this 2 step verification we added code for 2 step verification and changed SMTP settings also we added generated password for particular use.

We added this generated password in sendmail configuration file.

After doing this error was solved.