Main Path:

S:\INV\50 Quant\

S:\INV\50 Quant\Historical Data\

S:\INV\50 Quant\Analysis\

Key Files

S:\INV\50 Quant\Master\_Sec\_Table.xlsx

Result of THS pull

S:\INV\50 Quant\Master\_Cur \_Table.xlsx

Result of THS pull

S:\INV\50 Quant\Quick\_Securities\_Table.xlsx

Column 1 THS tickers

Column 2 Exchanges

这个手动填写，为了些小项目

S:\INV\50 Quant\Historical Data\Ticker\_Hist\_Data.xlsx

Result of Generate\_All\_Sec\_hist\_Data, Generate\_Sec\_Hist\_Data

THS Python Function (tp\_ths\_util.py)

Connect\_To\_THS()

Returns the connection handle

Generate\_Master\_Sec\_Table(exchange, market\_cap, volume)

Pull Data From THS

produce the Master\_Sec\_Table.xlsx

Generate\_Currencies\_Table

produce the Master\_Cur\_Table.xlsx

Generate\_All\_Sec\_Hist\_Data()

Pull Data From THS

produce the Ticker\_Hist\_Data.xlsx according to Master\_Sec\_Table.xlsx

Generate\_Sec\_Hist\_Data(ticker)

Pull Data From THS

Product the Ticker\_Hist\_Data.xlsx according to ticker

Load\_Master\_Sec\_Table(exchange, marke\_cap, volume)

Returns a DataFrame

Load\_Hist\_Data(ticker, start\_date, end\_date)

Read from