

Getting Market Data: Stocks, Crypto, News & Fundamental

In this course, you learned how to fetch and work with financial markets data. This included equity, forex, crypto, futures and options, macro, news and tweets data. Further, you also learned about basic data cleaning and quality checks methodologies.

This readme file has the following sections:

1. Prerequisites
2. Installing packages
3. Running the code
4. Folder structure
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Prerequisites:

Before running these notebooks, you need to set up a Python environment on your local machine. If already present, make sure the Python version is 3.6.8. To change the Python version, open the Anaconda prompt and type the following command:

```
conda install python=3.6.8
```

Installing packages:

We have used the following Python libraries in the course. Kindly ensure you have these libraries installed with the same versions as mentioned below. To install the same version on your local system, type these commands on Jupyter notebook.

```
!pip install numpy==1.16.4
```

```
!pip install pandas==0.23.4
```

```
!pip install matplotlib==2.2.3
```

```
!pip install talib==0.4.17
```

```
!pip install seaborn==0.10.0
```

```
!pip install simfin==0.8.1
```

```
!pip install tweepy==3.7.0
```

```
!pip install yahoofinancials==1.6
```

```
!pip install yahoo-earnings-calendar==0.6.0
```

```
!pip install cryptocompare==0.7.5
```

```
!pip install wbgapi==1.0.5
```

Running the code:

Once you have your system in place, you can run the notebooks using Jupyter interface. This is installed along with Anaconda.

Folder structure:

Folder contains ten subfolders divided based on the sections of the course and one data folder which stores the data required to run them.

data_modules

1. *FMDA_quantra.py*
2. *AAPL.csv*
3. *HEZ20.csv*
4. *HEV20.csv*

Crypto Data

1. *Cryptocurrency_Data.ipynb*
2. *Fetching_Cryptocurrency_Data.ipynb*

Data Quality Checks and Data Cleaning

1. *Data Quality Checks and Data Cleaning.ipynb*

Fundamental Data

1. *Fundamental_Data.ipynb*
2. *Other_Company_Data.ipynb*
3. *Ratios_from_Fundamental_Data.ipynb*

Futures Data

1. *Fetching_Futures_Data.ipynb*
2. *Futures_Continuations.ipynb*

FX Price Data

1. *FX_Price_Data.ipynb*

Macro Data

1. *Macro_Data.ipynb*

News Data

1. *Recent_News_Headline_Data.ipynb*

Options Data

1. *Options Data from NSEpy.ipynb*
2. *Options Data From Yahoo Finance.ipynb*

Stock Price Data

1. *Daily Data.ipynb*
2. *Minute Price Data & Resampling Techniques.ipynb*
3. *S & P 500 Ticker Data.ipynb*

Tweets Data

1. *Create_an_API_object.ipynb*
2. *Fetch_Tweets_using_Search_Method.ipynb*
3. *Tweets_by_a_Specific_User.ipynb*

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