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Data Extraction

Introduction

This folder got files and codes to extract data from IEX website for Day Ahead Market - Area Price for any date with interval of 15 minutes.

Give your date input and get all the datas in one single file.

This program will also convert the numbers saved as text in excel to numerical value. Also additional Time Block column has been added. The final excel sheet will look like.

With the help of API the datas are extracted. The sample method is mentioned in this website

https://www.iexindia.com/Uploads/Reports/12_05_2022IEX_Market%20Data%20API_Document.pdf.

This is the final output excel sheet.

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
1	Date	Time Block	A1	A2	E1	E2	N1	N2	N3	S1	S2	S3	W1	W2	W3	MCP	
2	11/10/2022	1	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	3000.31	
3	11/10/2022	2	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	3000.76	
4	11/10/2022	3	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	2870.9	
5	11/10/2022	4	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	2870.86	
6	11/10/2022	5	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	2752.58	
7	11/10/2022	6	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	2710.18	
8	11/10/2022	7	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	2710.39	
9	11/10/2022	8	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	2500.2	
10	11/10/2022	9	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	2430.89	
11	11/10/2022	10	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	2430.86	
12	11/10/2022	11	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	2430.82	
13	11/10/2022	12	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	2430.79	

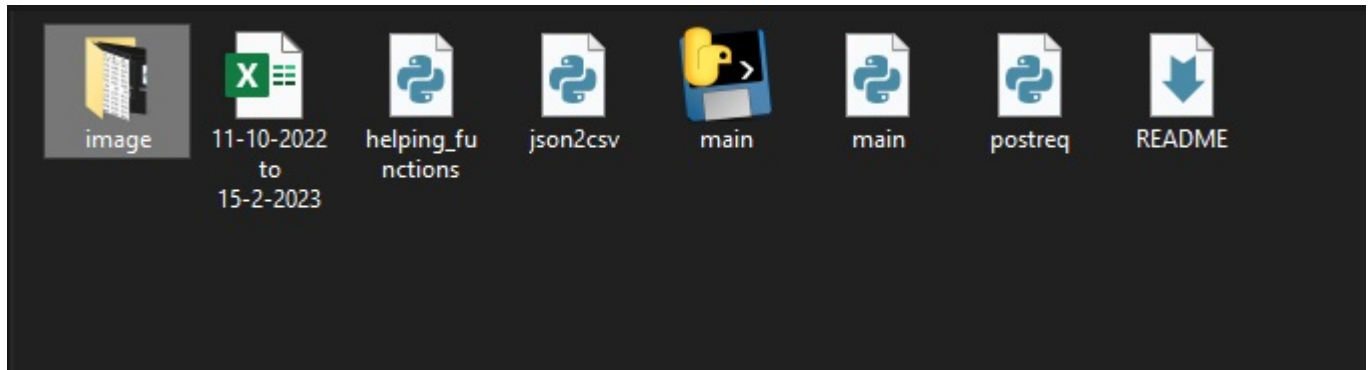
Setup

From this website:

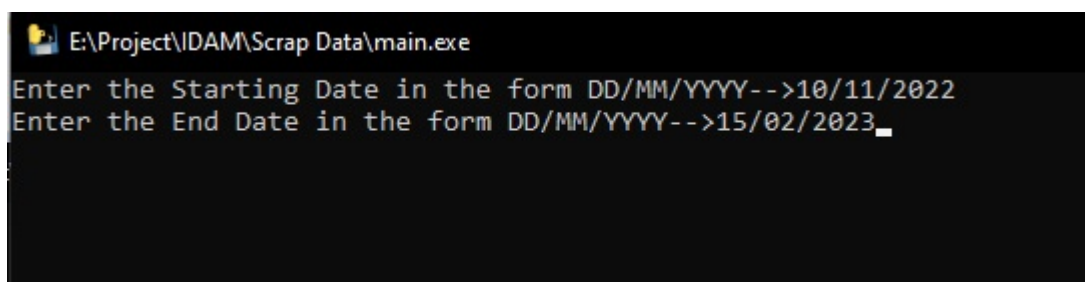
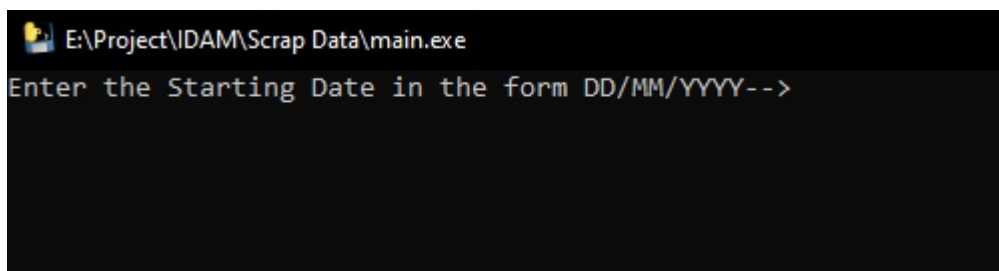
<https://github.com/vicky-nike/IEX-Data-Extraction/>

Download the zip file by clicking on "Code" and then "Download Zip".

In the zip file, these are the folder and files



Double click on main.exe file. And Input the start date and press enter, and then put end date and press enter.



Output

Output will look like this

```
C:\Windows\System32\cmd.exe
(c) Microsoft Corporation. All rights reserved.

E:\Project\IDAM\Scrap Data>main.exe
Enter the Starting Date in the form DD/MM/YYYY-->10/11/2022
Enter the End Date in the form DD/MM/YYYY-->04/05/2023
175 days 00:00:00
10/11/2022
<Response [200]>
30/11/2022
1/12/2022
<Response [200]>
31/12/2022
1/1/2023
<Response [200]>
31/1/2023
1/2/2023
<Response [200]>
28/2/2023
1/3/2023
<Response [200]>
31/3/2023
1/4/2023
<Response [200]>
30/4/2023
1/5/2023
<Response [200]>
4/5/2023
Completed
E:\Project\IDAM\Scrap Data>
```

Errors

If ever a error message is shown, run the program again.

Python files

The code is splitted into three:

1. main.py
2. extract_web.py
3. helping_functions.py
4. constants.py

main.py

This is the main code that needs to be run to execute the whole program.

This code will process the dates and then give this as input to other two code.

helping_functions.py

This code contains functions that we are using repeatedly for our task.