Downloading Yahoo data

thanks to M.Kishinevsky and M. Higgs

Here's a neat way to download stock data from Yahoo, perhaps into a spreadsheet (so you can play with the data):

http://finance.yahoo.com/d/quotes.csv?s= *a BUNCH of STOCK SYMBOLS separated by "+"* **&f=***a bunch of special tags*

`for example: http://finance.yahoo.com/d/quotes.csv?s=XOM+BBDb.TO+JNJ+MSFT&f=sndl1l1yr`

where some special tags are (thanks to Mike):

a	Ask	**a2**	Average Daily Volume	**a5**	Ask Size
b	Bid	**b2**	Ask (Real-time)	**b3**	Bid (Real-time)
b4	Book Value	**b6**	Bid Size	**c**	Change & Percent Change
c1	Change	**c3**	Commission	**c6**	Change (Real-time)
c8	After Hours Change (Real-time)	**d**	Dividend/Share	**d1**	Last Trade Date
d2	Trade Date	**e**	Earnings/Share	**e1**	Error Indication (returned for symbol changed / invalid)
e7	EPS Estimate Current Year	**e8**	EPS Estimate Next Year	**e9**	EPS Estimate Next Quarter
f6	Float Shares	**g**	Day's Low	**h**	Day's High
j	52-week Low	**k**	52-week High	**g1**	Holdings Gain Percent
g3	Annualized Gain	**g4**	Holdings Gain	**g5**	Holdings Gain Percent (Real-time)
g6	Holdings Gain (Real-time)	**i**	More Info	**i5**	Order Book (Real-time)
j1	Market Capitalization	**j3**	Market Cap (Real-time)	**j4**	EBITDA
j5	Change From 52-week Low	**j6**	Percent Change From 52-week Low	**k1**	Last Trade (Real-time) With Time
k2	Change Percent (Real-time)	**k3**	Last Trade Size	**k4**	Change From 52-week High
k5	Percebt Change From 52-week High	**l**	Last Trade (With Time)	**l1**	Last Trade (Price Only)
l2	High Limit	**l3**	Low Limit	**m**	Day's Range
m2	Day's Range (Real-time)	**m3**	50-day Moving Average	**m4**	200-day Moving Average
m5	Change From 200-day Moving Average	**m6**	Percent Change From 200-day Moving Average	**m7**	Change From 50-day Moving Average
m8	Percent Change From 50-day Moving Average	**n**	Name	**n4**	Notes
o	Open	**p**	Previous Close	**p1**	Price Paid
p2	Change in Percent	**p5**	Price/Sales	**p6**	Price/Book
q	Ex-Dividend Date	**r**	P/E Ratio	**r1**	Dividend Pay Date
r2	P/E Ratio (Real-time)	**r5**	PEG Ratio	**r6**	Price/EPS Estimate Current Year
r7	Price/EPS Estimate Next Year	**s**	Symbol	**s1**	Shares Owned
s7	Short Ratio	**t1**	Last Trade Time	**t6**	Trade Links
t7	Ticker Trend	**t8**	1 yr Target Price	**v**	Volume
v1	Holdings Value	**v7**	Holdings Value (Real-time)	**w**	52-week Range
w1	Day's Value Change	**w4**	Day's Value Change (Real-time)	**x**	Stock Exchange
y	Dividend Yield				

For example, if y'all copy and paste this URL into your browser address:
`http://finance.yahoo.com/d/quotes.csv?s=BBDB.TO+NT.TO+GE+MSFT&f=snl1d1t1ohgdr`
you'll get something which looks like:

Address http://finance.yahoo.com/d/quotes.csv?s=BBDB.TO+NT.TO+GE+MSFT&f=snl1d1t1ohgdr

```
"BBDb.TO","BOMBARDIER B     ",11.25,"7/29/2002","9:32am",11.25,11.34,11.12,0.18,43.20
"NT.TO","NORTEL NETWORKS ",1.45,"7/29/2002","9:32am",1.45,1.47,1.42,0.00,N/A
"GE","GENERAL ELEC CO ",28.90,"7/29/2002","9:33am",28.898,29.91,28.87,0.72,18.41
"MSFT","MICROSOFT CP     ",46.85,"7/29/2002","9:38am",46.85,47.00,46.65,0.00,32.16
```

and
`http://finance.yahoo.com/d/quotes.csv?s=GE&f=nkqwxyrl19t5p4`
gives this:
"GENERAL ELEC CO",32.98,"Jun 26","21.30 - 32.98","NYSE",2.66,"Jul 25",28.55,"Jul 3","-0.21%"

whereas, to get the data already in a spreadsheet (so you can play it), you can use (for example):
http://finance.yahoo.com/d/quotes.csv?s=XOM+EK+JNJ+MSFT&f=snd1t1l1ohgvwdyr

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Here's a spreadsheet that'll download the Yahoo data according to the tags that you specify:

You just follow steps **1**, **2**, **3** then **4** (click the button).

URL = http://quote.yahoo.com/d/quotes.csv?s=XIU.TO+GE+MSFT+GM+F+XOM+CDV.TO+INTC+OIH+COS-UN.TO+CAT+WMT+^DJI+^IXIC+^GSPTSE&f=nl1vh

Yahoo tags = nl1vhgd1rm4

1: Type in Yahoo tags

2: Type headings

3: Type Yahoo Symbols

4: Download Data

See: http://www.gummy-stuff.org/Yahoo-data.htm

	Name	Price	Volume	Day Hi	Day Lo	Date	P/E	200-day MA
XIU.TO	IUNITS S&P/TSX 60	$66.30	702,647	$66.60	$66.04	8-Mar-06	N/A	$62.84
GE	GEN ELECTRIC CO	$33.38	14,368,800	$33.38	$33.01	8-Mar-06	21.51	$34.17
MSFT	MICROSOFT CP	$27.46	39,702,068	$27.49	$26.97	8-Mar-06	22.36	$26.60
GM	GEN MOTORS	$20.47	5,611,800	$20.62	$19.90	8-Mar-06	N/A	$25.31
F	FORD MOTOR CO	$7.61	12,931,000	$7.68	$7.60	8-Mar-06	7.3	$8.65
XOM	EXXON MOBIL CP	$59.49	13,882,000	$60.41	$59.15	8-Mar-06	10.47	$59.62
CDV.TO	COM DEV INTL LTD	$2.60	43,015	$2.65	$2.59	8-Mar-06	N/A	$2.28
INTC	INTEL CP	$20.05	54,108,724	$20.19	$19.82	8-Mar-06	14.31	$24.08
OIH	OIL SERVICE HOLDR	$132.60	11,779,600	$135.29	$130.53	8-Mar-06	N/A	$128.15
COS-UN.TO	CANADIAN OIL SAND	$152.00	244,969	$153.25	$151.25	8-Mar-06	N/A	$130.00
CAT	CATERPILLAR INC	$71.57	6,003,200	$73.05	$70.34	8-Mar-06	18.06	$59.78
WMT	WAL MART STORES	$45.36	6,828,800	$45.63	$45.16	8-Mar-06	16.88	$46.26
^DJI	DOW JONES INDUSTR	$11,021.67	201,951,488	$11,023.59	$10,922.73	8-Mar-06	N/A	N/A
^IXIC	NASDAQ COMPOSITE	$2,274.19	0	$2,274.96	$2,248.65	8-Mar-06	N/A	N/A
^GSPTSE	S&P/TSX Composite	$11,693.91	119,500	$11,881.21	$11,649.41	8-Mar-06	N/A	N/A

Yahoo tags

a	Ask
b	Bid
b4	Book Value
c1	Change
c8	After Hours Change (Real-time)
d2	Trade Date
e7	EPS Estimate Current Year
f6	Float Shares
j	52-week Low
g3	Annualized Gain

>And all that info gets ...?
Gets downloaded into the spreadsheet. You just have to identify the **Yahoo Symbols**, stick in the **Yahoo Tags** that define the info you want, stick in some **Headings** (so you know what you're getting), then click the **Download Data** button. You will also want to reformat the columns so that prices don't display as dates

To download the spreadsheet, **click** on the picture above.

See also Portfolio spreadsheet.

Note:

Data is downloaded in .csv format ... that's comma-separated-values.
Some stock names include commas.
The data associated with such a stock won't look good ... things gets shifted to the right. **^#$%@!&?**
Solution? (as suggested by Azamul K.)
Put the name LAST ... in the right-most column.

If you'd like to play with the 500 S&P stocks, you can use the spreadsheet described **here**. It also uses some of these tags.

Yahoo URL Changes

It's now Feb, 2004 and Yahoo has changed the pertinent URL
from

http://finance.yahoo.com/d/quotes.csv?s=

to

http://quote.yahoo.com/d/quotes.csv?s=

A$^{A}_{R}$GH!

It's now Mar, 2007 and Yahoo has changed the pertinent URL again ... to

http://finance.yahoo.com/d/quotes.csv?s=

A$^{A}_{R}$GH!

To make the change you can try this:

1. Right-click on the **Download** button that calls the macro
2. Choose **Assign macro** then **Edit**
3. Look for a statement containing the phrase: `qurl = "http://quote.yahoo.com/d/quotes.csv?s="`
4. Change it to read: `qurl = "http://finance.yahoo.com/d/quotes.csv?s="`
5. Exit the macro, pray** ... then try the modified spreadsheet.

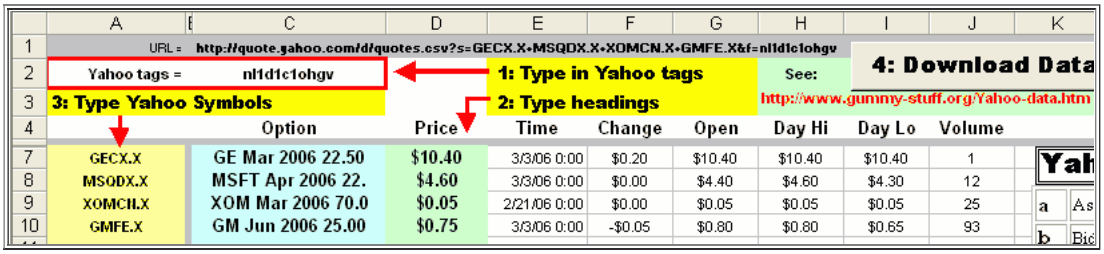
** That's the most important part of the ritual.

Note: Any time Yahoo changes youcan try that ritual.

Downloading Yahoo Option stuff

After getting e-mail from R.K., I discover that Yahoo has option data, too

So, there's a spreadsheet that looks like this:



	A	C	D	E	F	G	H	I	J	K
1	URL =	http://quote.yahoo.com/d/quotes.csv?s=GECX.X+MSQDX.X+XOMCN.X+GMFE.X&f=nl1d1c1ohgv								
2	Yahoo tags =	nl1d1c1ohgv		1: Type in Yahoo tags			See:	4: Download Data		
3	3: Type Yahoo Symbols			2: Type headings			http://www.gummy-stuff.org/Yahoo-data.htm			
4		Option	Price	Time	Change	Open	Day Hi	Day Lo	Volume	
7	GECX.X	GE Mar 2006 22.50	$10.40	3/3/06 0:00	$0.20	$10.40	$10.40	$10.40	1	
8	MSQDX.X	MSFT Apr 2006 22.	$4.60	3/3/06 0:00	$0.00	$4.40	$4.60	$4.30	12	
9	XOMCN.X	XOM Mar 2006 70.0	$0.05	2/21/06 0:00	$0.00	$0.05	$0.05	$0.05	25	
10	GMFE.X	GM Jun 2006 25.00	$0.75	3/3/06 0:00	-$0.05	$0.80	$0.80	$0.65	93	

Click on the picture to download

Of course, ya gotta know the Yahoo option symbols !!

Downloading a BUNCH!

- Since Yahoo has a limit on the number of stock symbols you can use, there's another spreadsheet (Yahoo2.xls) **here** that gets around that limitation. It puts up to 200 stock symbols on each of several sheets and you download to each sheet in turn.
- There's another spreadsheet (Yahoo3.xls) **here** that downloads data for up to 1000 symbols and 10 tags to a single sheet.

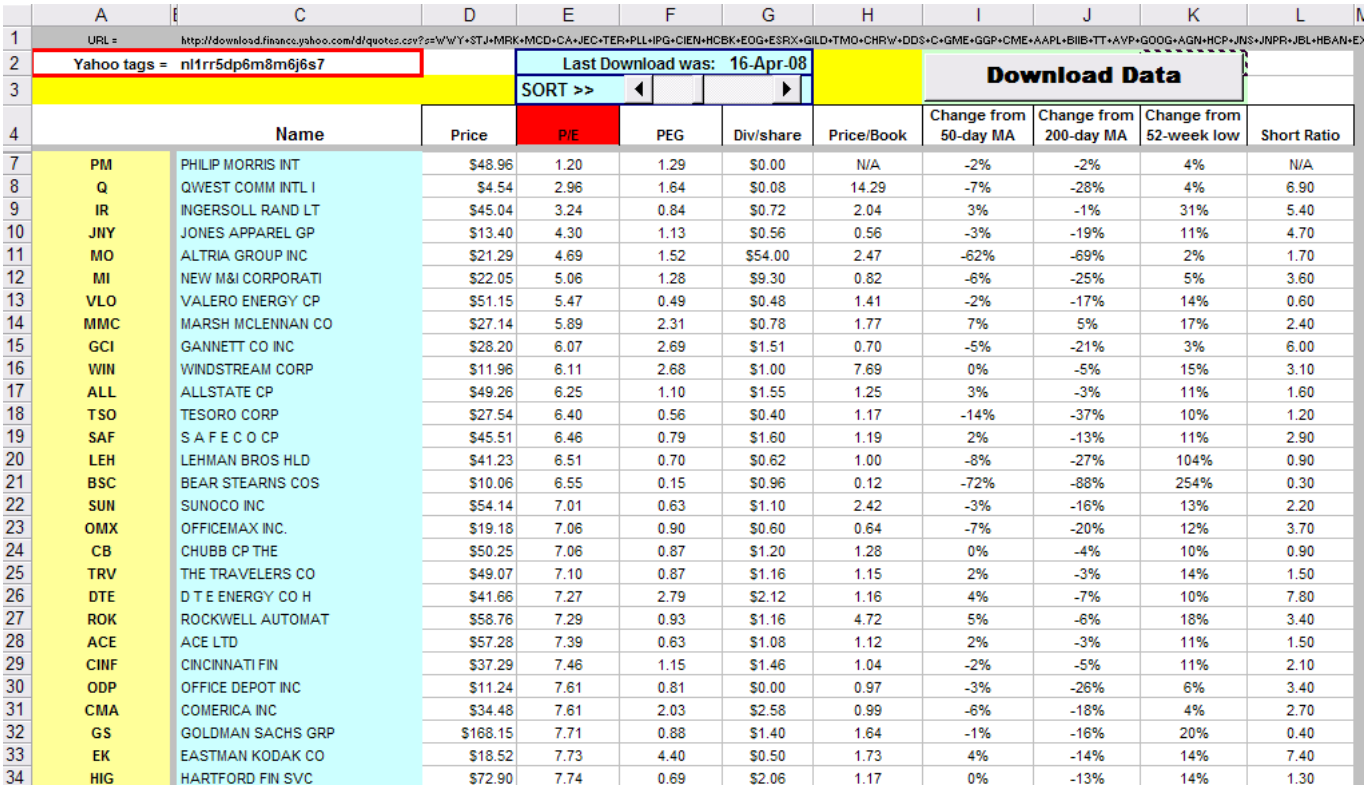
Sorting stuff

motivated by e-mail from Scott S.

Note:
The spreadsheets (above & below) will download data from all the stock symbols **until it reaches a blank**
Indeed, if the macro that collects data reaches a blank, it gets quite upset.
Moral?
Don't leave a blank!!

If you wish to delete a symbol somewhere within the list, just type **zzz** before downloadng.
Then the spreadsheet will be quite happy. (Who knows? There may be a stock with that symbol, eh?)

Anyway, having downloaded a bunch of stuff associated with a gaggle of stocks, this spreadsheet will sort them: (Click on the picture to download.)



	A	C	D	E	F	G	H	I	J	K	L
1	URL =	http://download.finance.yahoo.com/d/quotes.csv?s=WWY+STJ+MRK+MCD+CA+JEC+TER+PLL+IPG+CIEN+HCBK+EOG+ESRX+GILD+TMO+CHRW+DDS+C+GME+GGP+CME+AAPL+BIIB+TT+AVP+GOOG+AGN+HCP+JNS+JNPR+JBL+HBAN+E									
2	Yahoo tags =	nl1rr5dp6m8m6j6s7		Last Download was:		16-Apr-08			Download Data		
3				SORT >>							
4		Name	Price	P/E	PEG	Div/share	Price/Book	Change from 50-day MA	Change from 200-day MA	Change from 52-week low	Short Ratio
7	PM	PHILIP MORRIS INT	$48.96	1.20	1.29	$0.00	N/A	-2%	-2%	4%	N/A
8	Q	QWEST COMM INTL I	$4.54	2.96	1.64	$0.08	14.29	-7%	-28%	4%	6.90
9	IR	INGERSOLL RAND LT	$45.04	3.24	0.84	$0.72	2.04	3%	-1%	31%	5.40
10	JNY	JONES APPAREL GP	$13.40	4.30	1.13	$0.56	0.56	-3%	-19%	11%	4.70
11	MO	ALTRIA GROUP INC	$21.29	4.69	1.52	$54.00	2.47	-62%	-69%	2%	1.70
12	MI	NEW M&I CORPORATI	$22.05	5.06	1.28	$9.30	0.82	-6%	-25%	5%	3.60
13	VLO	VALERO ENERGY CP	$51.15	5.47	0.49	$0.48	1.41	-2%	-17%	14%	0.60
14	MMC	MARSH MCLENNAN CO	$27.14	5.89	2.31	$0.78	1.77	7%	5%	17%	2.40
15	GCI	GANNETT CO INC	$28.20	6.07	2.69	$1.51	0.70	-5%	-21%	3%	6.00
16	WIN	WINDSTREAM CORP	$11.96	6.11	2.68	$1.00	7.69	0%	-5%	15%	3.10
17	ALL	ALLSTATE CP	$49.26	6.25	1.10	$1.55	1.25	3%	-3%	11%	1.60
18	TSO	TESORO CORP	$27.54	6.40	0.56	$0.40	1.17	-14%	-37%	10%	1.20
19	SAF	S A F E C O CP	$45.51	6.46	0.79	$1.60	1.19	2%	-13%	11%	2.90
20	LEH	LEHMAN BROS HLD	$41.23	6.51	0.70	$0.62	1.00	-8%	-27%	104%	0.90
21	BSC	BEAR STEARNS COS	$10.06	6.55	0.15	$0.96	0.12	-72%	-88%	254%	0.30
22	SUN	SUNOCO INC	$54.14	7.01	0.63	$1.10	2.42	-3%	-16%	13%	2.20
23	OMX	OFFICEMAX INC.	$19.18	7.06	0.90	$0.60	0.64	-7%	-20%	12%	3.70
24	CB	CHUBB CP THE	$50.25	7.06	0.87	$1.20	1.28	0%	-4%	10%	0.90
25	TRV	THE TRAVELERS CO	$49.07	7.10	0.87	$1.16	1.15	2%	-3%	14%	1.50
26	DTE	D T E ENERGY CO H	$41.66	7.27	2.79	$2.12	1.16	4%	-7%	10%	7.80
27	ROK	ROCKWELL AUTOMAT	$58.76	7.29	0.93	$1.16	4.72	5%	-6%	18%	3.40
28	ACE	ACE LTD	$57.28	7.39	0.63	$1.08	1.12	2%	-3%	11%	1.50
29	CINF	CINCINNATI FIN	$37.29	7.46	1.15	$1.46	1.04	-2%	-5%	11%	2.10
30	ODP	OFFICE DEPOT INC	$11.24	7.61	0.81	$0.00	0.97	-3%	-26%	6%	3.40
31	CMA	COMERICA INC	$34.48	7.61	2.03	$2.58	0.99	-6%	-18%	4%	2.70
32	GS	GOLDMAN SACHS GRP	$168.15	7.71	0.88	$1.40	1.64	-1%	-16%	20%	0.40
33	EK	EASTMAN KODAK CO	$18.52	7.73	4.40	$0.50	1.73	4%	-14%	14%	7.40
34	HIG	HARTFORD FIN SVC	$72.90	7.74	0.69	$2.06	1.17	0%	-13%	14%	1.30

You can ask for a few stock thingies * (like P/E or PEG ratios, *etc*. **but just those things that are on the Yahoo tag list !!**) **
... then click a button to **Download** then move a **SORT** slider to select which to sort on. (In the example, it's the P/E Ratio.)

* They're in cell C2, namely: n and l1 and r and r5 and d and p6 and m8 and m6 and j6 and s7

** If'n Yahoo ain't got the data, then you won't get it either, eh?

Here's the DOW sorted according to PEG Ratios ... as of April, 2008 ⟶
Note that Yahoo ain't got a PEG for GM.

AA	0.57	ALCOA INC
HPQ	0.89	HEWLETT PACKARD C
AIG	0.92	AMER INTL GROUP I
BA	0.95	BOEING CO
DIS	1.02	WALT DISNEY-DISNE
CAT	1.03	CATERPILLAR INC
T	1.06	AT&T INC.
INTC	1.09	INTEL CP
AXP	1.11	AMER EXPRESS INC
MSFT	1.18	MICROSOFT CP
HON	1.20	HONEYWELL INTL IN
GE	1.21	GEN ELECTRIC CO
UTX	1.21	UNITED TECH
MMM	1.27	3M COMPANY
MRK	1.31	MERCK CO INC
IBM	1.35	INTL BUSINESS MAC
WMT	1.37	WAL MART STORES
HD	1.47	HOME DEPOT INC
MO	1.50	ALTRIA GROUP INC
VZ	1.55	VERIZON COMMUN
XOM	1.56	EXXON MOBIL CP
PG	1.65	PROCTER GAMBLE CO
JPM	1.67	JP MORGAN CHASE C
DD	1.79	DU PONT E I DE NE
MCD	1.84	MCDONALDS CP
PFE	1.95	PFIZER INC
JNJ	1.99	JOHNSON AND JOHNS
C	2.05	CITIGROUP INC
KO	2.07	COCA COLA CO THE
GM	N/A	GEN MOTORS

Oops

I forgot to mention that, after downloadng, the spreadsheet automatically sorts the list according to the stock symbol.
If you entered a symbol **zzz**, it'll appear at the bottom of the sorted list.

Historical stuff

motivated by e-mail from Richard C..

All of the above spreadsheets download a single set of data for each stock ... **and that's the most recent data!**
If you'd like to build a historical data base yourself (by downloading periodically and saving the downloaded data), you can use this guy:

	A	C	D	E	F	G	H	I	J	K	L
1	URL =	http://download.finance.yahoo.com/d/quotes.csv?s=GE+GM+XOM+MSFT+F+COS-UN.TO+XIU.TO&f=nl1vhgd1rm4d1									
2	Yahoo tags =	nl1vhgd1rm4d1	Download Data				Save Data				
3	7										
4		Name	Price	Volume	Day Hi	Day Lo	Date	P/E	200-day MA	Date	
7	GE	GEN ELECTRIC CO	$28.21	88,041,808	$28.77	$28.16	18-Jun-08	13.34	$34.11	6/18/2008	
8	GM	GEN MOTORS	$14.89	36,650,600	$15.77	$14.75	18-Jun-08	N/A	$22.42	6/18/2008	
9	XOM	EXXON MOBIL CP	$87.83	23,499,706	$88.66	$87.20	18-Jun-08	11.52	$88.78	6/18/2008	
10	MSFT	MICROSOFT CP	$28.46	49,687,728	$28.86	$28.46	18-Jun-08	16.73	$30.37	6/18/2008	
11	F	FORD MOTOR CO	$6.22	96,909,920	$6.51	$6.09	18-Jun-08	N/A	$6.69	6/18/2008	
12	COS-UN.TO	CANADIAN OIL SAND	$54.21	1,586,666	$54.89	$53.50	18-Jun-08	N/A	$42.39	6/18/2008	
13	XIU.TO	ISHARES CDN S&P/T	$90.81	2,537,093	$90.86	$89.92	18-Jun-08	N/A	$81.63	6/18/2008	

You download as you'd normally do ... perhaps to check the latest numbers ... THEN, click the **Save Data** button to save that latest data.
Each stock must have it's own sheet, like so (assuming you'll want to save data to that sheet):

GE / GM / XOM / MSFT / F / XIU.TO / COS-UN.TO / Yahoo / Explain / Blank

(That's where the data gets saved.)

Of course, each sheet must be created ... but there's an **Explain** sheet that says:

1 **A sheet must exist for those stock symbols in column A** (of the Yahoo sheet) **that you may want to Save.**
Be sure that the sheet name is the same as the stock symbol.

2 **Click the Download button** (on the Yahoo sheet) **any time you want to download data.**
You may add a new stock symbol … but then you must add a new sheet if you want to save the data.
If you don't add a new sheet, the data won't be saved.

3 **Click the Save Data button if you want to save downloaded data.**
It'll get copied and pasted to the appropriate sheet, appended to whatever is already there.

4 PRAY.

R
new Sheet?
y
y
y
y

PS#1 If you'd like to create a new sheet with a prescribed name and the appropriate format,
then type a **y** in column **R** of the Yahoo sheet and click the button: **new Sheet?**
A new sheet will be created with the formatting of the sheet called **Blank**.
The new sheet will have the name of the stock symbol.
If such a sheet already exists, no new sheet will be created.

PS#2 If you type a **n** in column **R** of the Yahoo sheet and click the button: **new Sheet?**
the worksheet will be deleted (if it exists).

PS#3 If there's a blank in column R, nothin' will happen to that worksheet.

NOTE: When you click on **Save Data**, the **newSheets** macro will run to create or delete sheets (according to your **y** or **n** entries in column R).

PS#4 If you change the headings on the Yahoo sheet (hence the formatting) ,
then change the formatting on the **Blank** sheet to match.
(That format is what gets pasted to any new sheet you add.)

In other words, you may decide which stocks get their data saved, which don't and which added sheets get deleted.

gummy stuff