Downloading Yahoo Financial Data Sets

History:

In the past, Yahoo Finance allowed users to automate downloads of stock data freely.

With the advent of paid data services, Yahoo has unfortunately decided to disable automated downloads.

However, manual downloads of data are still possible, and the files in this folder can be used to accomplish this task.

This README file illustrates the steps

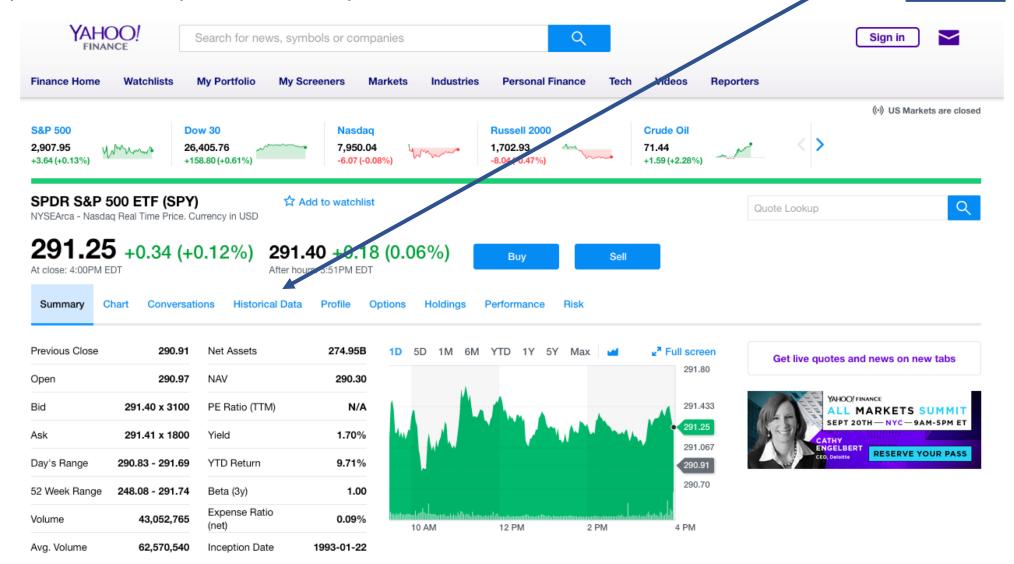
Note that "ETF" means "Exchange Traded Fund"

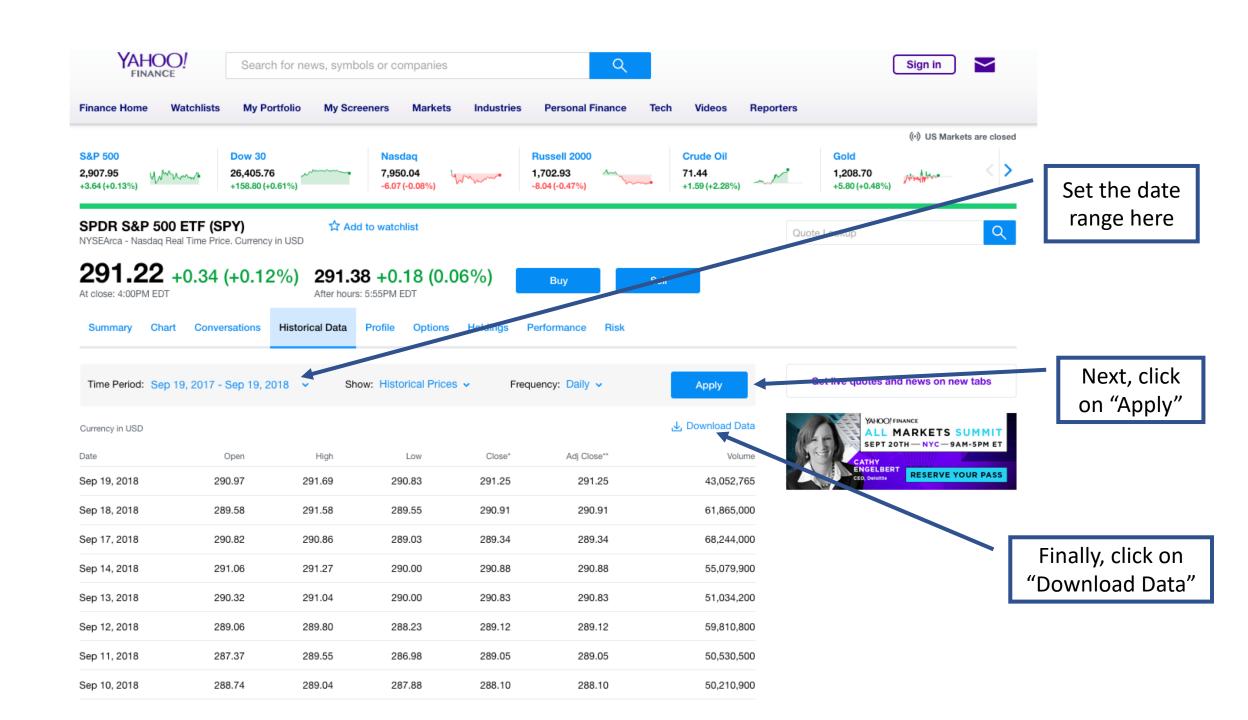
Yahoo Finance (Illustrated with SPY ETF):

https://finance.yahoo.com/quote/SPY?ltr=1

Trade prices are not sourced from all markets

Click Here





In a text editor, the file looks like this:

⇔ ~/Des	ktop/SPY.csv -
1	Date, Open, High, Low, Close, Adj Close, Volume-
2	2018-08-20,285.570007,285.970001,285.059998,285.670013,285.670013,39807500-
3	2018-08-21,286.250000,287.309998,285.709991,286.339996,286.339996,67272000-
4	2018-08-22,285.880005,286.760010,285.579987,286.170013,286.170013,44993300-
5	2018-08-23,285.970001,286.940002,285.429993,285.790009,285.790009,49204900-
6	2018-08-24,286.440002,287.670013,286.380005,287.510010,287.510010,57487400-
7	2018-08-27,288.859985,289.899994,288.679993,289.779999,289.779999,57072400-
8	2018-08-28,290.299988,290.420013,289.399994,289.920013,289.920013,46943500
9	2018-08-29,290.160004,291.739990,289.890015,291.480011,291.480011,61485500
10	2018-08-30,290.940002,291.359985,289.630005,290.299988,290.299988,61229500-
11	2018-08-31,289.839996,290.809998,289.290009,290.309998,290.309998,66140800-
12	2018-09-04,289.839996,290.209991,288.679993,289.809998,289.809998,57594400-
13	2018-09-05,289.410004,289.640015,287.890015,289.029999,289.029999,72452400-
14	2018-09-06, 289. 149994, 289. 489990, 287. 000000, 288. 160004, 288. 160004, 65909900-
15	2018-09-07,286.980011,288.700012,286.709991,287.600006,287.600006,73524800-
16	2018-09-10,288.739990,289.040009,287.880005,288.100006,288.100006,50210900-
17	2018-09-11,287.369995,289.549988,286.980011,289.049988,289.049988,50530500-
18	2018-09-12,289.059998,289.799988,288.230011,289.119995,289.119995,59810800-
19	2018-09-13,290.320007,291.040009,290.000000,290.829987,290.829987,51034200-
20	2018-09-14,291.059998,291.269989,290.000000,290.880005,290.880005,55079900-
21	2018-09-17,290.820007,290.859985,289.029999,289.339996,289.339996,68244000-
22	2018-09-18,289.579987,291.579987,289.549988,290.910004,290.910004,61865000- 2018-09-19,290.970001,291.690002,290.825012,291.250000,291.250000,43052765-
23	2010-03-13,230.3/0001,231.030002,230.823012,231.230000,231.230000,43032/03-

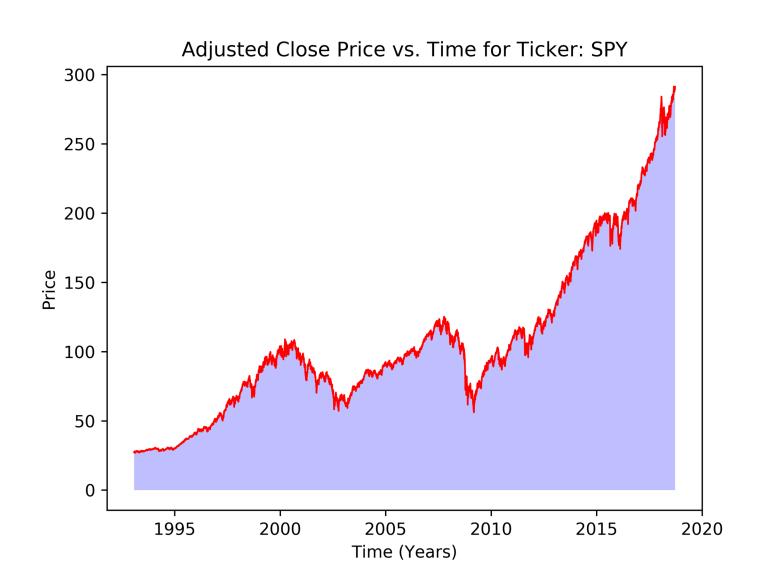
In Excel, the file looks like this:

	Α	В	С	D	E	F	G
1	Date	Open	High	Low	Close	Adj Close	Volume
2	8/20/18	285.570007	285.970001	285.059998	285.670013	285.670013	39807500
3	8/21/18	286.25	287.309998	285.709991	286.339996	286.339996	67272000
4	8/22/18	285.880005	286.76001	285.579987	286.170013	286.170013	44993300
5	8/23/18	285.970001	286.940002	285.429993	285.790009	285.790009	49204900
6	8/24/18	286.440002	287.670013	286.380005	287.51001	287.51001	57487400
7	8/27/18	288.859985	289.899994	288.679993	289.779999	289.779999	57072400
8	8/28/18	290.299988	290.420013	289.399994	289.920013	289.920013	46943500
9	8/29/18	290.160004	291.73999	289.890015	291.480011	291.480011	61485500
10	8/30/18	290.940002	291.359985	289.630005	290.299988	290.299988	61229500
11	8/31/18	289.839996	290.809998	289.290009	290.309998	290.309998	66140800
12	9/4/18	289.839996	290.209991	288.679993	289.809998	289.809998	57594400
13	9/5/18	289.410004	289.640015	287.890015	289.029999	289.029999	72452400
14	9/6/18	289.149994	289.48999	287	288.160004	288.160004	65909900
15	9/7/18	286.980011	288.700012	286.709991	287.600006	287.600006	73524800
16	9/10/18	288.73999	289.040009	287.880005	288.100006	288.100006	50210900
17	9/11/18	287.369995	289.549988	286.980011	289.049988	289.049988	50530500
18	9/12/18	289.059998	289.799988	288.230011	289.119995	289.119995	59810800
19	9/13/18	290.320007	291.040009	290	290.829987	290.829987	51034200
20	9/14/18	291.059998	291.269989	290	290.880005	290.880005	55079900
21	9/17/18	290.820007	290.859985	289.029999	289.339996	289.339996	68244000
22	9/18/18	289.579987	291.579987	289.549988	290.910004	290.910004	61865000
23	9/19/18	290.970001	291.690002	290.825012	291.25	291.25	43052765

Workflow

- Download the stock/ETF data files that you want to use
- Example: SPY.csv is the SPY Exchange Traded Fund
- Pick 10 Stocks or ETFs that you want to analyze
- Download these .csv files
- Put the names of these stocks or ETFs into a file Stocks_List.txt
- Place the .csv files into the same folder as the Stocks_List.txt file and the python codes
- For plotting and analysis, either use the .csv files directly, or run the python code Convert_Stock_Data.py to convert the data into a text file format (if desired)

Example of a Time Series Plot



Example of a Daily Price Change Plot



