`Year`	The year that the observation was recorded
`Lag1`	Percentage return for previous day
`Lag2`	Percentage return for 2 days previous
`Lag3`	Percentage return for 3 days previous
`Lag4`	Percentage return for 4 days previous
`Lag5`	Percentage return for 5 days previous
`Volume`	Volume of shares traded (number of daily shares traded in billions)
`Today`	Percentage return for today
`Direction`	A factor with levels `Down` and `Up` indicating whether the market had a positive or negative return on a given day