Data Dictionary of DataMonthly.csv

| **Field Name** | **Description** |
| --- | --- |
| Time | Time period for the data, formatted as month and year |
| Exports | Number of barrels exported per day by Saudi Arabia (Thousand Barrels/Day) |
| Production | Number of barrels produced per day by Saudi Arabia (Thousand Barrels/Day) |
| China\_Import | Number of barrels imported by China per day  (Thousand Barrels/Day) |
| India\_Import | Number of barrels imported by India per day  (Thousand Barrels/Day) |
| US\_Import | Number of barrels imported by the US per day  (Thousand Barrels/Day) |
| Japan\_Import | Number of barrels imported by Japan per day  (Thousand Barrels/Day) |
| Korea\_Import | Number of barrels imported by Korea per day  (Thousand Barrels/Day) |
| GeoPol\_Rating | Geopolitical rating from news headline sentiment analysis |
| Open | Opening price of oil in USD |
| Volume | Trading volume |
| US\_Import\_from\_Saudi\_Arabia | Number of barrels imported by the US from Saudi Arabia (Thousand Barrels/Day) |
| Aramco\_Stock\_Price | Stock price of Saudi Aramco in Riyals |

Data Dictionary of news\_headline.csv

| Field Name | Description |
| --- | --- |
| Date | Date when the news article was published or the event occurred |
| Headline | The headline of the news article |
| Link | URL link to the full news article |
| Rating | A numerical rating associated with the news article based on sentiment analysis |

merged\_data.csv is the same as DataMonthly.csv but combined with quarterly data.

Links to publicly available datasets:

Oil Import, Export, and Production of every country -<http://www.jodidb.org/TableViewer/tableView.aspx?ReportId=93904>

Oil Open price, trading volume –

<https://finance.yahoo.com/quote/CL%3DF/history?period1=1541462400&period2=1699142400&interval=1mo&filter=history&frequency=1mo&includeAdjustedClose=true>

Aramco’s Stock Price –

<https://finance.yahoo.com/quote/2222.SR/history?period1=1541462400&period2=1699228800&interval=1mo&filter=history&frequency=1mo&includeAdjustedClose=true>