

Always consider sorting the index

			month	year	day	open	close	high	low	volume
date	volume_type	name								
2014-01-02	low	AAPL	1	2014	2	79.38	79.02	79.58	78.86	8398851
	medium	AMZN	1	2014	2	398.80	397.97	399.36	394.02	2140246
		FB	1	2014	2	54.86	54.71	55.22	54.19	43257622
		GOOGL	1	2014	2	557.73	556.56	558.88	554.13	1822719
		MSFT	1	2014	2	37.35	37.16	37.40	37.10	30643745
2014-01-03	low	AAPL	1	2014	3	79.00	77.28	79.10	77.20	14043410
	medium	AMZN	1	2014	3	398.29	396.44	402.71	396.22	2213512
		FB	1	2014	3	55.00	54.56	55.65	54.53	38287706
		GOOGL	1	2014	3	557.50	552.50	558.47	552.47	1669229
		MSFT	1	2014	3	37.20	36.91	37.22	36.60	31134795
2014-01-06	high	FB	1	2014	6	54.39	57.20	57.26	54.05	68974359
	low	AAPL	1	2014	6	76.78	77.70	78.11	76.23	14765593
	medium	AMZN	1	2014	6	396.13	393.63	397.00	388.42	3172207
		GOOGL	1	2014	6	556.51	558.66	559.43	553.22	1770782
		MSFT	1	2014	6	36.86	36.13	36.89	36.11	43615035
2014-01-07	high	FB	1	2014	7	57.67	57.92	58.55	57.22	77329009
	low	AAPL	1	2014	7	77.76	77.15	77.99	76.85	11347538
		AMZN	1	2014	7	395.04	398.03	398.47	394.29	1916684
	medium	GOOGL	1	2014	7	562.49	569.43	569.85	560.58	2553999
		MSFT	1	2014	7	36.30	36.41	36.49	36.21	35924726

Advantages

- improves retrieval performance, which becomes significant
 - for large dataframes, or
 - frequent retrieval
- enables slicing syntax
- overall a good practice when working with tabular data representations, including pandas, Excel, SQL, etc