**CsvFiles**

**Stock Market Indices dowjones.csv, Nasdaq.csv, sp500.csv**

For those who are new to the stock market and terminologies, the stock market index is a measurement of a portion of the stock market. Each index does not track every single stock price at a given time, but they do track a decent number in volume. Each company’s stock included in the index is are averaged by a weighted average.

The Dow Jones market index makes up the top 30 largest companies, the S&P 500 makes up of large 500 companies, while the Nasdaq includes about 5,000 different stocks. Although Nasdaq combines more stocks, Dow Jones consists of higher volume and value companies.

**Allstocks5yr.csv SandP500**

The data is presented in a couple of formats to suit different individual's needs or computational limitations. I have included files containing 5 years of stock data (in the allstocks5yr.csv and corresponding folder).

The folder individualstocks5yr contains files of data for individual stocks, labelled by their stock ticker name. The allstocks5yr.csv contains the same data, presented in a merged .csv file. Depending on the intended use (graphing, modelling etc.) the user may prefer one of these given formats.

All the files have the following columns:  
Date - in format: yy-mm-dd

Open - price of the stock at market open (this is NYSE data so all in USD)

High - Highest price reached in the day

Low Close - Lowest price reached in the day

Volume - Number of shares traded

Name - the stock's ticker name

### **Overview**

20 years of historical US stock prices from AMEX, Nasdaq and NYSE markets with data for 7000+ stocks.

### **Content**

There are four files in this dataset:

1. dataset\_summary.csv: Summary table for all stocks in this dataset.
2. earnings\_latest.csv: Earnings data for each stock with earnings date, estimated EPS and reported EPS.
3. stock\_prices.csv: Daily stock price data with open, close, low, high, trading volumes and adjusted closing prices as well as stock split coefficient.
4. dividends\_latest.csv: Dividend data for each stock with dividend date.

Overview

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This dataset is a playground for fundamental and technical analysis. It is said that 30% of traffic on stocks is already generated by machines, can trading be fully automated? If not, there is still a lot to learn from historical data.

Content

Dataset consists of following files:

* prices.csv: raw, as-is daily prices. Most of data spans from 2010 to the end 2016, for companies new on stock market date range is shorter. There have been approx. 140 stock splits in that time, this set doesn't account for that.
* prices-split-adjusted.csv: same as prices, but there have been added adjustments for splits.
* securities.csv: general description of each company with division on sectors
* fundamentals.csv: metrics extracted from annual SEC 10K fillings (2012-2016), should be enough to derive most of popular fundamental indicators.