Firm Data Cleaning Rules

Our investment firm adheres to the following professional data cleaning rules to ensure the integrity and consistency of our financial data:

1. **Open Prices:** Missing values in the `Open` column are filled with the `Close` of the day before as an approximation, ignoring overnight trading.

2. **Close Prices:** Missing values in the `Close` column are forward-filled to avoid look-ahead bias.

3. **High and Low Prices:** Missing values in the `High` and `Low` columns are filled with the mean of the respective `High` or `Low` *within that month*.

4. **Volume (Zero Volume Condition):** If the `Close` price is equal to the `Open` price, the missing values in the `Volume` column are filled with zero, indicating no change in trading activity for the day.

5. **Volume (Non-zero Volume Condition):** If the `Close` price is not equal to the `Open` price, the missing values in the `Volume` column are filled with the median of the existing `Volume` values.

These rules may differ to those of other firms.