Identifying Key Dates

Our investment firm identifies the most important dates within the dataset **for each year** to gain insights into significant events and patterns that may influence financial analysis. The following rules are used to highlight these key dates:

1. **Highest Volatility Day:** Identify the date and value of the highest volatility in each year. This is determined by the highest value of rolling volatility within the year.

2. **Largest Price Surge Day:** Identify the date and value of the largest price surge in each year. This is determined by the greatest positive daily return.

3. **Largest Price Drop Day:** Identify the date and value of the largest price drop in each year. This is determined by the greatest negative daily return.

4. **Highest Volume Day:** Identify the date and value of the greatest trading volume in each year. This is determined by the highest volume recorded within the year.

5. **Highest High and Lowest Low:** Identify the the date and value for both the highest high and lowest low, within each year.

6. **Annual Open and Close** Identify the open price at the start of each year, and the close price at the end of each year. It is not necessary to capture the dates for this criteria.