Market data

Isaura

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Overview

This dataset, "MarketsSEL.csv", contains the information of the Markets from the "Bolsa de Madrid" of today, 20th April 2022 at 14:00 hours.

The dataset has been named MarketsSEL, because we have used the tool Selenium to extract the information on the webpage and Markets, since we are looking at the shares of different agrupations, i.e., Acciona, Iberdrola, etc.

This is a basic dataset, if we were to analyse the markets during a lenght period, evolution during the day or months, we could set up a scrapper to extract a dataset every hour or every few days.

Data Dictionary

The dataset contains in the rows the Shares and its values in certain hours and days. The columns of the dataset are:

1. **Nombre**: Name of the agrupation of the Share.

2. **Ult.**: Actual value of the share.

3. %**Dif**: Difference with the last value of the share (yestarday), in percentage.

4. **Max**: Maximum value of the share has obtained in the market.

5. **Min**: Minimum value of the share has obtained in the market.

6. **Volumen**: Number of "shares" for share in the market. This value changes when there is a buy or a sell.

7. **Efectivo (miles €)**: Monetary value in euros, changes accordingly with Volumen.

8. **Fecha**: Date of the values in the the columns had been updated.

9. **Hora**: Time in which the values had been updated.

The values "Nombre", "Fecha" and, "Hora" are categorical. The numerical observations are "Ult" (last value), max, min, "volumen", and "efectivo". Take into account, that the column "%Dif." it is avaluated respect the value of closing of each share. For example, if Acciona at closing their shares were valued on the column "Ult." with 196.49, today at 14:00 hours its value it is 196, thus the difference percetage has decreased one 0.25%.

Summary of the market on 20th April

The market value (%Dif.) has increased 1.25% respect yestarday, but it shows markers of a very volatil market (see standard devation on table). The value of the mean share is around 28.32, which nearly touches the maximum from today at 14:00 hours, 28.45, and the decrease of today minimum value 27.86. This market today has on biding $5.32 \cdot 10^6$ shares distributed in 35 agroupations that are valued on around 29288€. Below, we can find the mean and standard deviation values of the dataset, we need to take into account that the standard deviation values are really high, it is due of the volatility of the market, while some shares are have very high values, others are low, because of unpopularity or just are new products.

	Nombre	Últ.	%Dif.	Máx.	Mín.	Volumen	Efectivo (miles €)	Fecha	Hora
Mean	–	28.32	1.25	28.45	27.86	$5.14 \cdot 10^6$	29287.46	–	–
Std	–	40.62	1.49	40.77	40.07	$1.75 \cdot 10^7$	81472.77	–	–