Stock Market Data Dictionary

Overview

This dataset contains historical stock market data for various global markets including the U.S., U.K., Japan, Hong Kong, Poland, and Hungary, sourced from Stooq (https://stooq.com/db/h/).

Data Fields

Field	Description	Data Type	Format/Units	Sample Values
TICKER	Stock ticker symbol representing the specific financial instrument	String	Alphanumeric code	^_USNM
PER	Time period of the data point	String	Single character	D (Daily)
DATE	Trading date	Integer	YYYYMMDD	20160216
TIME	Time of the trading data point	Integer	0 for daily data	0
OPEN	Opening price for the trading period	Float	Currency units	833.46
HIGH	Highest price reached during the trading period	Float	Currency units	835.37
LOW	Lowest price reached during the trading period	Float	Currency units	833.46
CLOSE	Closing price for the trading period	Float	Currency units	835.37
VOL	Trading volume during the period	Integer	Number of shares	69634617
OPENINT	Open interest (relevant for derivatives)	Integer	Number of contracts	0
Source	Source file of the data	String	Filename	^_usnm.txt

Additional Notes:

- The dataset tracks market performance across multiple global stock markets.
- The prefix "^_" in ticker symbols appears to indicate index data rather than individual stocks.
- "USNM" refers to a U.S. market index.
- PER value "D" indicates daily data aggregation.
- TIME is consistently 0 for daily data entries.
- VOL (volume) represents the total number of shares traded for that index on that day.
- OPENINT (Open Interest) is consistently 0 in this sample, suggesting it may not be applicable for these particular market indices.

Data Quality Considerations:

- No missing values are apparent in the cleaned data.
- The data is consistently formatted with regular daily entries.
- Date sequence shows regular trading days (weekdays).