List of features

Date	Quotation date
Open	Open price for this stock
High	Highest price for this stock during the day
Low	Lowest price for this stock during the day
Close	Closing price for this stock
Volume	Volume (number) of transactions
Adjusted	?
DeltaVolPrec	Volume variation in %between yesterday and today
DeltaVolElder	Volume variation by Elder (+/– 25%) over the last 10 days
OBV	On-Balance Volume indicator (volume variation according to price diff)
VolSize	Categorical, importance of the daily volume of transactions (-3%, +95%)
RSI14	Relative Strength Index of the day (period = 14)
RSI14L1	RSI (period=14) of the previous day
RSI14L2	RSI (period=14) two days ago
DeltaRSI14	RSI difference between the last two days
DeltaRSI14L2	RSI difference in % between two days ago and today
DeltaRSI14L1	RSI difference in % between yesterday and today
DiffRSI14L1	RSI difference between yesterday and today
DiffRSI14L2	RSI difference between two days ago and today
MA10	Moving average (arithmetic) (period=10)
DeltaMA10	Difference in % between yesterday and today with the MA10
MA10L1	Moving average (arithmetic) of the last day (period=10)
MA20	Moving average (arithmetic) (period=20)
DeltaMA20	Difference between the last two days with the MA20
MA20L1	Moving average (arithmetic) of the last day (period=20)
MACD	Difference of the two MAs in the MACD indicator
Signal	Signal value of the MACD indicator

DeltaMACD	Difference in % between the last two MACD indicators
DeltaSignal	Difference in % between the last two signal values
GapUp	Boolean, do we see an increase difference between the last two days
GapDown	Boolean, do we see a decrease between the last two days
ReturnL1	Daily return in % of the previous day
ReturnL2	Daily return in % two days ago
Return	Daily return in %
Decision	Boolean, does the price goes Up of Down