

I recently subscribed to the Sharadar Core Bundle on Quandl/Nasdaq. The (apparent) value is very good; there is a ton a data for reasonable cost. Does anyone use this data?

I am just doing some basic exploration of this data and I think they are doing the dividend adjustment incorrectly in the pricing data. For example, when looking at a split,

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...you can see that the “close” column is adjusted

.

However, when we look at a dividend (ABT went ex-dividend on 2022-01-13), it is backwards:

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Here we see that the “close” column is not

adjusted.

Am I misunderstanding this? I've emailed Sharadar to ask.

EDIT:

Looking into this further, I see this convention is the same as Yahoo Finance (yfinance). The footnote on Yahoo Finance:

Close price adjusted for splits. *Adjusted close price adjusted for splits and dividend and/or capital gain distributions.om
Yahoo Finance

This is a really bad convention IMHO and very confusing. I am sure it is creating issues with many Signals models. I suppose that open, high, and low are consistent with “close”.