

Dataset Overview

- Total Files Analyzed: 4,212
- Historical Range: Data extends through March 28, 2025

Metric	Presence	Count
OHLCV (Open, High, Low, Close, Volume)	100%	4,212 / 4,212
Dividends	100%	4,212 / 4,212
Stock Splits	100%	4,212 / 4,212
Capital Gains	28.6%	1,206 / 4,212

The lower presence of Capital Gains is expected, as this field typically only applies to specific mutual funds or tax-adjusted distributions rather than standard equity price series.

Continuity Analysis (Identified Gaps)

Data continuity was verified against a threshold of 5 consecutive business days. Out of 4,212 files, 4,207 (99.88%) are clean and continuous. Only 5 files (0.12%) were identified with significant gaps.

Tickers with Continuity Gaps:

1. ampe: 1 gap of 32 business days (late 2008). Range: 2008-07-31 to 2025-03-28.
2. eai: Multiple gaps; largest is 358 business days (mid-2010). Range: 2007-12-17 to 2017-03-13.
3. htbi: 1 massive gap of 1,162 business days (late 2010). Range: 2003-12-02 to 2025-03-28.
4. resi: 1 minor gap of 6 business days (early 2022). Range: 2022-01-04 to 2023-12-13.
5. wstl: 1 significant gap of 881 business days (March 2024). Range: 2000-01-03 to 2025-03-28.

The gaps are large enough to suggest periods where the security may have been delisted, halted, or private before re-emerging in the index.