**Data Description**

We downloaded daily close data for S&P500, NASDAQ100 index and individual stock price for top10 US companies by market capitalization from Bloomberg. The time window is from 01/03/2000 to 10/13/2020.

1. **Source:**

Bloomberg

1. **Data type:**

Daily close price

1. **Securities:**

S&P500

NASDAQ100

Microsoft

Apple

Amazon

Google

Facebook

Walmart

Johnson & Johnson

JPMorgan Chase

Visa

Procter & Gamble

1. **Time Period:**

01/03/2000 – 10/13/2020