**Data Description**

We downloaded more than 30 year data on a daily basis for S&P500, NASDAQ100 index and individual stock of top10 US companies by market capitalization using Bloomberg API.

1. **Data Source:**

Bloomberg

1. **Data type:**

Daily data for Open, High, Low, Close, Volume

1. **Securities:**

S&P500

NASDAQ100

Microsoft

Apple

Amazon

Google

Facebook

Walmart

Johnson & Johnson

JPMorgan Chase

Visa

Procter & Gamble

1. **Time Period:**

01/01/1990 – 11/13/2020 (or from the first day of the security existing)