

Polygon Finance Data Dictionary

This data dictionary contains information on how the tables that contain data for the daily open, high, low, and close (OHLC) for the entire stocks/equities, forex, and cryptocurrency markets are represented. Here is the website [link](#)

Stock data:

`adjusted` *BOOLEAN*

Whether or not this response was adjusted for splits.

`request_id` *STRING/VARCHAR*

A request id assigned by the server.

`symbol` *STRING/VARCHAR*

The exchange symbol that this item is traded under.

`close_price` *FLOAT*

The close price for the symbol in the given time period.

`highest_price` *FLOAT*

The highest price for the symbol in the given time period.

`lowest_price` *FLOAT*

The lowest price for the symbol in the given time period.

`number_of_transactions` *INTEGER*

The number of transactions in the aggregate window.

`open` *FLOAT*

The open price for the symbol in the given time period.

`timestamp_unix` *INTEGER*

The Unix Msec timestamp for the start of the aggregate window.

`trading_volume` *FLOAT*

The trading volume of the symbol in the given time period.

`volume_weighted` *FLOAT*

The volume-weighted average price.

Crypto data:

`adjusted` *BOOLEAN*

Whether or not this response was adjusted for splits.

`request_id` *STRING/VARCHAR*

A request id is assigned by the server.

`symbol` *STRING/VARCHAR*

The exchange symbol that this item is traded under.

`close_price` *FLOAT*

The close price for the symbol in the given time period.

`highest_price` *FLOAT*

The highest price for the symbol in the given time period.

`lowest_price` *FLOAT*

The lowest price for the symbol in the given time period.

`number_of_transactions` *INTEGER*

The number of transactions in the aggregate window.

`open` *FLOAT*

The open price for the symbol in the given time period.

`timestamp_unix` *INTEGER*

The Unix Msec timestamp for the start of the aggregate window.

`trading_volume` *FLOAT*

The trading volume of the symbol in the given time period.

`volume_weighted` *FLOAT*

The volume-weighted average price.

Forex data:

`adjusted` *BOOLEAN*

Whether or not this response was adjusted for splits.

`request_id` *STRING/VARCHAR*

A request id is assigned by the server.

`symbol` *STRING/VARCHAR*

The exchange symbol that this item is traded under.

`close_price` *FLOAT*

The close price for the symbol in the given time period.

`highest_price` *FLOAT*

The highest price for the symbol in the given time period.

`lowest_price` *FLOAT*

The lowest price for the symbol in the given time period.

`number_of_transactions` *INTEGER*

The number of transactions in the aggregate window.

`open` *FLOAT*

The open price for the symbol in the given time period.

`timestamp_unix` *INTEGER*

The Unix Msec timestamp for the start of the aggregate window.

`trading_volume` *FLOAT*

The trading volume of the symbol in the given time period.

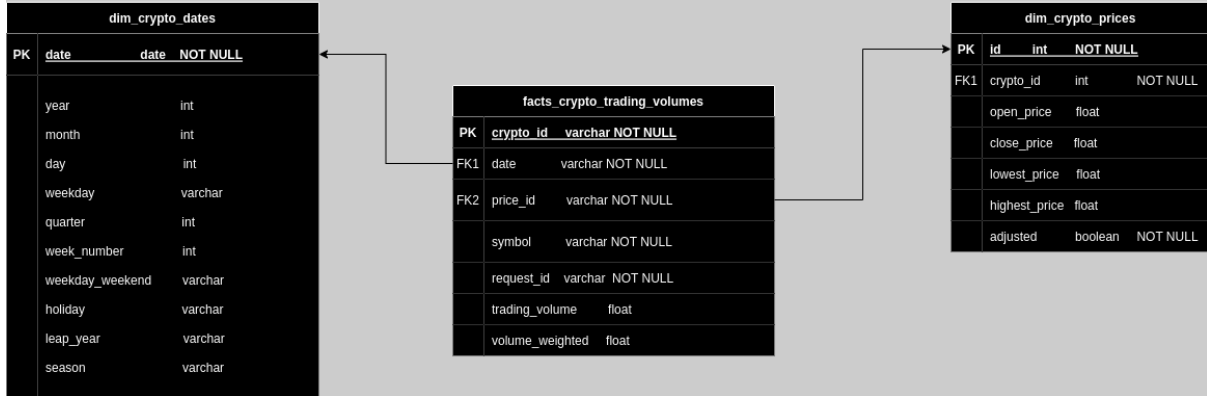
`volume_weighted` *FLOAT*

The volume-weighted average price.

ER Diagram of Fact and Dimension Tables

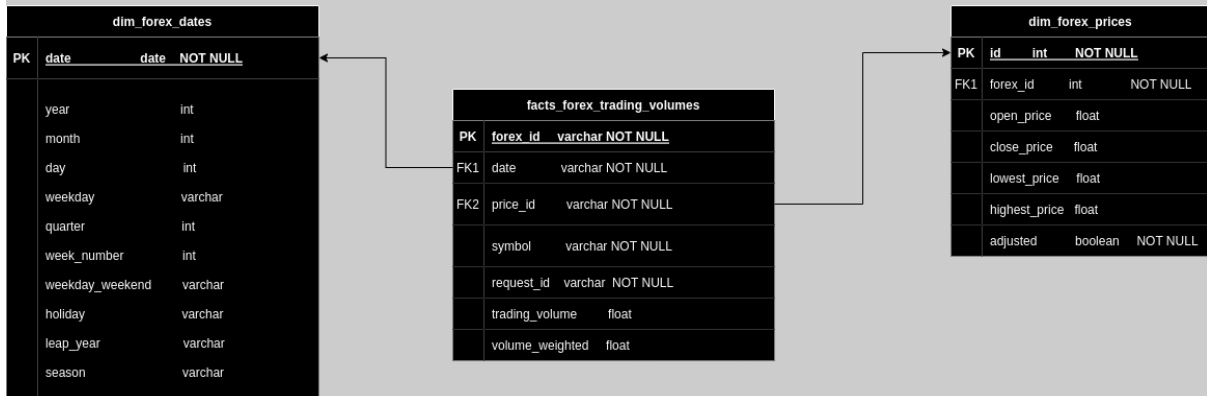
Crypto

Polygon Finance Crypto ER Diagram



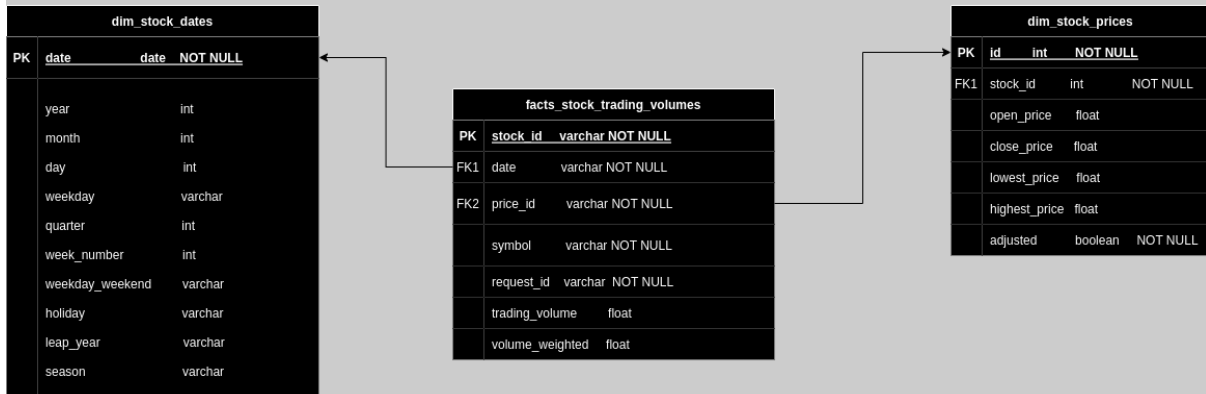
Forex

Polygon Finance Forex ER Diagram



Stock

Polygon Finance Stock ER Diagram



Marts

Metrics Development

For each of the three financial data categories, namely stocks, cryptocurrencies (crypto), and forex, comprehensive metrics have been meticulously crafted. These metrics are derived from a wealth of accumulating historical data, providing valuable insights into market trends. The primary focus is on capturing the average trading prices and the volume of transactions.

Stock Metrics

The metric for stocks involves a dynamic calculation of the average trading prices and transaction counts. By analyzing increasing historical data, this metric offers a nuanced understanding of stock market trends, aiding decision-makers in forming well-informed strategies.

Crypto Metrics

Similarly, in the realm of cryptocurrencies, a metric has been devised to extract the average trading prices and transaction counts from the growing historical dataset. This metric equips stakeholders with crucial information on crypto market dynamics, enabling them to stay attuned to the evolving landscape.

Forex Metrics

For the forex market, a dedicated metric has been developed to capture the average trading prices and transaction counts as the historical data expands. This metric enhances the analytical capabilities of forex market participants, allowing them to glean actionable insights from the comprehensive dataset.

These metrics collectively contribute to a robust analytical framework, empowering users with the tools to navigate and comprehend the intricate nuances of the financial markets. The utilization of increasing historical data ensures that the metrics remain adaptive and reflective of the evolving market scenarios.

agg_stock_avg:

- | | |
|-----------------------------|----------------|
| - symbol | STRING/VARCHAR |
| - avg_open_price | FLOAT |
| - avg_close_price | FLOAT |
| - avg_lowest_price | FLOAT |
| - avg_highest_price | FLOAT |
| - avg_number_of_transaction | FLOAT |

agg_stock_avg		QUERY	SHARE	COPY	SNAPSHOT	DELETE	EXPORT	Full screen
SCHEMA		DETAILS	PREVIEW	LINEAGE	DATA PROFILE	DATA QUALITY		
Row	symbol	avg_open_price	avg_close_price	avg_lowest_price	avg_highest_price	avg_number_of_transaction		
1301	NSTS	8.86	8.86	8.86	8.865	22.0		
1302	PRSR	10.805	10.79015	10.79	10.805	22.0		
1303	TRTNpA	25.595	25.57495	25.55	25.755	22.0		
1304	VBFC	39.66	39.66	39.66	39.66	22.0		
1305	EFcpB	19.3644	19.380000000000003	19.36	19.465	22.0		
1306	PSCD	89.22470000000...	89.2183	89.173	89.27000000000001	22.0		
1307	AGMpE	22.04	22.08	21.755000000000003	22.22495	22.0		
1308	FENG	1.275	1.27	1.25	1.3050000000000002	22.0		
1309	CLRG	33.57	33.5476	33.53115	33.57145	22.0		
1310	BARK.WS	0.0849	0.0949	0.0651	0.0999	22.0		
1311	CNGL	10.82	10.81	10.8	10.82	22.0		
1312	NDJI	20.48494999999...	20.4732	20.413	20.539949999999997	22.0		
1313	VR	24.5795	24.575000000000003	24.4795	24.605	22.0		
1314	RUFF	20.80749999999...	20.8829	20.7993	20.8861	22.0		
1315	RYJ	56.21995	56.0385	55.960049999999995	56.21995	22.0		

agg_stock_avg

agg_crypto_avg:

- | | |
|-----------------------------|----------------|
| - symbol | STRING/VARCHAR |
| - avg_open_price | FLOAT |
| - avg_close_price | FLOAT |
| - avg_lowest_price | FLOAT |
| - avg_highest_price | FLOAT |
| - avg_number_of_transaction | FLOAT |

agg_crypto_avg							
QUERY SHARE COPY SNAPSHOT DELETE EXPORT REFRESH							
SCHEMA	DETAILS	PREVIEW	LINEAGE	DATA PROFILE	DATA QUALITY		
Row	symbol	avg_open_price	avg_close_price	avg_lowest_price	avg_highest_price	avg_number_of_transaction	
1	X:UTKUSD	0.0647235	0.0667815	0.0647235	0.0667815	5.5	
2	X:FUNUSD	0.00464715	0.0046888	0.00464715	0.0046919000000...	6.0	
3	X:BOSONUSD	0.18908999999999...	0.19121	0.18908999999999...	0.19121	10.0	
4	X:CSMUSD	0.005889	0.00597	0.005635	0.006104	19.0	
5	X:QTMUSD	3.01875	3.00305	2.87705	3.1251499999999...	22.0	
6	X:XVGUSD	0.00330785	0.0032225000000...	0.00316699999999...	0.00336315	29.0	
7	X:QTFUSD	6.61405	6.59385	6.5336	6.6945	64.0	
8	X:OXYUSD	0.01865	0.0182	0.0178	0.02105	92.0	
9	X:RLYUSD	0.0059449	0.0057755	0.0057346	0.0059988	136.0	
10	X:LSKUSD	1.0419705	1.000613	0.969524	1.076773	168.0	
11	X:XRPAUD	0.91443	0.91426000000000...	0.8842	0.9432750000000...	248.0	
12	X:WBTCUSD	36660.1450000000...	36559.95	35214.6	37764.205	1280.0	
13	X:OCEANUSD	0.448535	0.43984999999999...	0.4243	0.4807	7683.0	
14	X:FOXUSD	0.02505000000000...	0.0254	0.0243	0.0265	368.5	
15	X:FISUSD	0.3042	0.29825	0.28495000000000...	0.32030000000000...	400.5	

agg_crypto_avg

agg_forex_avg:

- symbol STRING/VARCHAR
- avg_open_price FLOAT
- avg_close_price FLOAT
- avg_lowest_price FLOAT
- avg_highest_price FLOAT
- avg_number_of_transaction FLOAT

agg_forex_avg							
QUERY SHARE COPY SNAPSHOT DELETE EXPORT REFRESH							
SCHEMA	DETAILS	PREVIEW	LINEAGE	DATA PROFILE	DATA QUALITY		
Row	symbol	avg_open_price	avg_close_price	avg_lowest_price	avg_highest_price	avg_number_of_transaction	
51	C:AWGUSD	0.552181115405853	0.552181115405...	0.55218111540...	0.552181115405...	2.0	
52	C:EURMGA	4903.0	4903.0	4903.0	4903.0	2.0	
53	C:IDRSGD	8.63194999999999...	8.631949999999...	8.63194999999...	8.63194999999...	2.0	
54	C:EURKES	164.805	164.805	164.805	164.805	2.0	
55	C:EURKHR	4384.0	4384.0	4384.0	4384.0	2.0	
56	C:USDGMD	66.5	66.5	66.5	66.5	2.0	
57	C:USDJOD	0.70685	0.70685	0.70685	0.70685	2.0	
58	C:EURCOP	4368.9	4368.9	4368.9	4368.9	2.0	
59	C:EURKYD	0.89005	0.89005	0.89005	0.89005	2.0	
60	C:EURPGK	4.0185	4.0185	4.0185	4.0185	2.0	
61	C:EURSVC	9.3155	9.3155	9.3155	9.3155	2.0	
62	C:JODUSD	1.40479034197315...	1.404790341973...	1.40479034197...	1.404790341973...	2.0	
63	C:IDRCHF	5.6986e-05	5.6986e-05	5.6986e-05	5.6986e-05	2.0	
64	C:EURISK	151.6	151.6	151.6	151.6	2.0	
65	C:EURLKR	355.41	355.41	355.41	355.41	2.0	

agg_forex_avg

Facts and Dimensions Tables

Facts:

fact_stock_trading_volume:

stock_id	STRING/VARCHAR
price_id	STRING/VARCHAR
request_id	STRING/VARCHAR
date	DATE
symbol	STRING/VARCHAR
trading_volume	FLOAT
volume_weighted	FLOAT

fact_crypto_trading_volume:

crypto_id	STRING/VARCHAR
price_id	STRING/VARCHAR
request_id	STRING/VARCHAR
date	DATE
symbol	STRING/VARCHAR
trading_volume	FLOAT
volume_weighted	FLOAT

fact_forex_trading_volume:

stock_id	STRING/VARCHAR
price_id	STRING/VARCHAR
request_id	STRING/VARCHAR
date	DATE
symbol	STRING/VARCHAR
trading_volume	FLOAT
volume_weighted	FLOAT

Dimensions:

dim_stock_prices:

id	STRING/VARCHAR
stock_id	STRING/VARCHAR
open_price	FLOAT
close_price	FLOAT

lowest_price	FLOAT
highest_price	FLOAT
number_of_transaction	INTEGER
adjusted	BOOLEAN

dim_crypto_prices:

id	STRING/VARCHAR
crypto_id	STRING/VARCHAR
open_price	FLOAT
close_price	FLOAT
lowest_price	FLOAT
highest_price	FLOAT
number_of_transaction	INTEGER
adjusted	BOOLEAN

dim_forex_prices:

id	STRING/VARCHAR
forex_id	STRING/VARCHAR
open_price	FLOAT
close_price	FLOAT
lowest_price	FLOAT
highest_price	FLOAT
number_of_transaction	INTEGER
adjusted	BOOLEAN

dim_stock_dates:

date	DATE
year	INTEGER
month	INTEGER
day	INTEGER
weekday	STRING/VARCHAR
quarter	INTEGER
week_number	INTEGER
weekday_weekend	STRING/VARCHAR
holiday	STRING/VARCHAR
leap_year	STRING/VARCHAR
season	STRING/VARCHAR

dim_crypto_dates:

date	DATE
year	INTEGER
month	INTEGER
day	INTEGER

weekday	STRING/VARCHAR
quarter	INTEGER
week_number	INTEGER
weekday_weekend	STRING/VARCHAR
holiday	STRING/VARCHAR
leap_year	STRING/VARCHAR
season	STRING/VARCHAR

dim_forex_dates:

date	DATE
year	INTEGER
month	INTEGER
day	INTEGER
weekday	STRING/VARCHAR
quarter	INTEGER
week_number	INTEGER
weekday_weekend	STRING/VARCHAR
holiday	STRING/VARCHAR
leap_year	STRING/VARCHAR
season	STRING/VARCHAR