1. Download Investopedia performance data

<https://www.investopedia.com/simulator/portfolio/performance-history>

2. In the first column "Date", Move 1 day up

3. Remove redundant “1,000,000” account value at the beginning (if any)

4. Remove weekends and holidays (Thanksgiving holiday 11/25/2021)

5. Sort the “Date” from the oldest to the newest

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Download S&P500 data using SPY as a proxy.

<https://finance.yahoo.com/quote/SPY/history?p=SPY>

choose the correct date and range, remember to download one extra day price before the start date because you need it to calculate the first day return. Yahoo data is without weekend or holiday, no need to clean it up.

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Download risk free T-bill rate from Treasury.gov

1.Copy and paste data from "Data Center" on Treasury.gov

<https://www.treasury.gov/resource-center/data-chart-center/interest-rates/Pages/TextView.aspx?data=yield>

you need to Select Time Period for the current year

2.Remove all data except the "1mo" data

3. Manually insert 10/11/2021 and 11/11/2021 for two bond market holidays (stock markets were opened on these two days)

5. Create "Riskfree Rate"=Value/100/252

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Finally, merge Investoepdia data, S&P500 stock data, and Risk free rate data in one Excel spreadsheet.