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Questions

1. Can a program accurately analyze the sentiment of textual news?
2. Can we build a profitable trading strategy on sentiment analysis?

Goals

1. Programmatically analyze the sentiment of market moving news and return a positive/negative signal.
2. Implement a trading strategy that goes long a stock if the sentiment analysis is positive and goes short if the sentiment is negative.
3. Evaluate the performance of the sentiment analysis program by calculating the returns of the strategy.

Data (must be "new" news)

Although the inspiration for the project was Kylie Jenner's tweet regarding Snapchat, we have decided to avoid social media and traditional news reports because it would be difficult to determine if the news is "new" or already reported in other sources and therefore may not be market moving. This project will focus on corporate releases which tend to be "new" and material information at the date of release. If the sentiment analyzer is effective we could deploy it on live social media and news events in the future.

Earnings Call Transcripts

We will be using earnings call transcripts from 2002 - 2005 to test the sentiment analysis program. Files are available here:

https://www.dropbox.com/sh/2tjbi4iika8z2kc/AAD_AoogWEpTjwXpsvjs0Z8Sa
(https://www.dropbox.com/sh/2tjbi4iika8z2kc/AAD_AoogWEpTjwXpsvjs0Z8Sa)

Methodology:

1. Read in transcripts, stop words list and sentiment dictionary

Reading in google drive files. Program will request for google account authentication. Ensure pop ups are enabled.

1. Transcripts: <https://drive.google.com/open?id=1TYF4sZ53LZdYFpbrE9KvNib59X7IV6Lc>
(<https://drive.google.com/open?id=1TYF4sZ53LZdYFpbrE9KvNib59X7IV6Lc>)
2. Stop words: <https://drive.google.com/open?id=1BWI-95c1gQ1WL1UeV7jKGc6-GhXubbVf>
(<https://drive.google.com/open?id=1BWI-95c1gQ1WL1UeV7jKGc6-GhXubbVf>)
3. Dictionary: https://drive.google.com/open?id=13OVoxlfr0_xZ1Did4FRZGU8fVAcHPthM
(https://drive.google.com/open?id=13OVoxlfr0_xZ1Did4FRZGU8fVAcHPthM)

```
In [1]: from pydrive.auth import GoogleAuth
        from pydrive.drive import GoogleDrive

        gauth = GoogleAuth()
        gauth.LocalWebserverAuth() # Creates local webserver and auto handles authentication.
        drive = GoogleDrive(gauth)
```

Your browser has been opened to visit:

```
https://accounts.google.com/o/oauth2/auth?client_id=542848275155-bs
4kpvkvptke0ijqh8c69ulnhuve0id3.apps.googleusercontent.com&redirect_uri=
http%3A%2F%2Flocalhost%3A8080%2F&scope=https%3A%2F%2Fwww.googleapis.co
m%2Fauth%2Fdrive&access_type=offline&response_type=code
```

Authentication successful.

2. Remove stop words

Stop words are generally words that are not considered to add information content to the question at hand. The Notre Dame Software Repository for Accounting and Finance (<https://sraf.nd.edu/textual-analysis/resources/#Master%20Dictionary> (<https://sraf.nd.edu/textual-analysis/resources/#Master%20Dictionary>)) provides a generic stop word list based on the stop word list used by Python's Natural Language Toolkit (NLTK):

<https://drive.google.com/file/d/1BWI-95c1gQ1WL1UeV7jKGc6-GhXubbVf/view?usp=sharing>
(<https://drive.google.com/file/d/1BWI-95c1gQ1WL1UeV7jKGc6-GhXubbVf/view?usp=sharing>).

3. Use sentiment dictionary to calculate sentiment indicators

From SRAF: https://drive.google.com/file/d/13OVoxlfr0_xZ1Did4FRZGU8fVAcHPthM/view?usp=sharing
(https://drive.google.com/file/d/13OVoxlfr0_xZ1Did4FRZGU8fVAcHPthM/view?usp=sharing).

The dictionary reports counts, proportion of total, average proportion per document, standard deviation of proportion per document, document count (i.e., number of documents containing at least one occurrence of the word), eight sentiment category identifiers, Harvard Word List identifier, number of syllables, and source for each word. The sentiment categories are: negative, positive, uncertainty, litigious, modal, constraining. Modal words are flagged as 1, 2 or 3, with 1 = Strong Modal, 2 = Moderate Modal, and 3 = Weak Modal. The other sentiment words are flagged with a number indicating the year in which they were added to the list.

3. Repeat steps 1 & 2 for all ~10,000 transcripts

Processed transcripts here: <https://drive.google.com/open?id=1kfU3ZoUnwFNgrdTld41JpIpC8Esgca9O>
(<https://drive.google.com/open?id=1kfU3ZoUnwFNgrdTld41JpIpC8Esgca9O>).

Please see Tanscript Processor notebook to process all transcripts locally. (Takes ~8hrs)

4. Implement trading strategy and tweak based on performance

Trading Strategy: Long if earnings transcript sentiment analysis returns positive sentiment score. Short if earnings transcript sentiment analysis returns negative sentiment score.

```
In [2]: import pandas as pd           # data package
import matplotlib.pyplot as plt      # graphics
import requests, io                 # internet and input tools
import zipfile as zf                # zip file tools
import shutil                       # file management tools
import os                           # operating system tools (check files)
import chardet
import quandl
import datetime
import numpy as np

%matplotlib inline
```

1) Read in Transcripts zip

```
In [3]: #file_id of transcripts zip
file_id = '1TYF4sZ53LZdYFpbrE9KvNib59X7lV6Lc'
downloaded = drive.CreateFile({'id': file_id})
downloaded.GetContentFile(file_id)

zipf = zf.ZipFile(file_id)

file_list = zipf.namelist()

del file_list[0]

file_list
```

```
Out[3]: ['HBAN/HBAN-Transcript-2003-10-27T18_00.txt',
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'MIL/MIL-Transcript-2005-07-19T21_30.txt',
'MIL/MIL-Transcript-2003-07-16T21_30.txt',
'NBR/NBR-Transcript-2005-04-28T15_00.txt',
'NBR/NBR-Transcript-2001-04-19T16_00.txt',
'NBR/NBR-Transcript-2005-07-28T15_00.txt',
'NBR/NBR-Transcript-2004-10-26T15_00.txt',
'NBR/NBR-Transcript-2004-07-27T15_00.txt',
'NBR/NBR-Transcript-2004-01-30T17_00.txt',
'NBR/NBR-Transcript-2002-04-18T14_00.txt',
'NBR/NBR-Transcript-2003-07-29T16_00.txt',
'NBR/NBR-Transcript-2003-01-30T16_00.txt',
'NBR/NBR-Transcript-2003-10-29T17_00.txt',
'NBR/NBR-Transcript-2002-10-23T15_00.txt',
'NBR/NBR-Transcript-2004-04-27T14_00.txt',
'NBR/NBR-Transcript-2003-04-29T16_00.txt',
'NBR/NBR-Transcript-2005-02-01T16_00.txt',
'NBR/NBR-Transcript-2002-07-18T14_00.txt',
'NBR/NBR-Transcript-2005-10-25T16_00.txt',
'NCR/NCR-Transcript-2002-03-06T15_45.txt',
'NCR/NCR-Transcript-2004-01-27T15_00.txt',
'NCR/NCR-Transcript-2004-04-29T14_00.txt',
'NCR/NCR-Transcript-2004-07-29T14_00.txt',
'NCR/NCR-Transcript-2005-10-27T14_00.txt',
'NCR/NCR-Transcript-2005-07-26T14_00.txt',
'NCR/NCR-Transcript-2004-10-28T14_00.txt',

```
'NCR/NCR-Transcript-2005-08-02T14_00.txt',  
'NCR/NCR-Transcript-2003-10-23T14_00.txt',  
'NCR/NCR-Transcript-2001-04-17T14_30.txt',  
'NCR/NCR-Transcript-2005-04-28T14_00.txt',  
'NCR/NCR-Transcript-2005-01-27T15_00.txt',  
'NCR/NCR-Transcript-2003-07-24T14_00.txt',  
'NCR/NCR-Transcript-2002-04-18T14_30.txt',  
'NCR/NCR-Transcript-2003-01-23T15_00.txt',  
'NCR/NCR-Transcript-2003-04-24T14_00.txt',  
'NCR/NCR-Transcript-2002-07-25T14_00.txt',  
'NCR/NCR-Transcript-2002-10-24T14_00.txt',  
'SRE/SRE-Transcript-2004-11-04T18_00.txt',  
'SRE/SRE-Transcript-2004-08-05T17_00.txt',  
'SRE/SRE-Transcript-2003-05-01T17_00.txt',  
'SRE/SRE-Transcript-2004-02-24T18_00.txt',  
'SRE/SRE-Transcript-2005-11-02T18_00.txt',  
'SRE/SRE-Transcript-2003-08-07T17_00.txt',  
'SRE/SRE-Transcript-2003-11-06T18_00.txt',  
'SRE/SRE-Transcript-2002-04-23T17_00.txt',  
'SRE/SRE-Transcript-2005-02-23T18_00.txt',  
'SRE/SRE-Transcript-2005-08-02T17_00.txt',  
'SRE/SRE-Transcript-2003-02-20T18_00.txt',  
'SRE/SRE-Transcript-2004-04-29T17_00.txt',  
'SRE/SRE-Transcript-2002-10-22T17_00.txt',  
'SRE/SRE-Transcript-2005-05-04T17_00.txt',  
'SRE/SRE-Transcript-2002-07-23T17_00.txt',  
'NEM/NEM-Transcript-2005-02-24T21_00.txt',  
'NEM/NEM-Transcript-2002-05-15T19_00.txt',  
'NEM/NEM-Transcript-2003-07-31T17_00.txt',  
'NEM/NEM-Transcript-2002-08-07T15_00.txt',  
'NEM/NEM-Transcript-2002-11-12T16_00.txt',  
...]
```

2) Read in Stop Words List

1. Read in stop word list (source: <https://sraf.nd.edu/textual-analysis/resources/#Master%20Dictionary>.
(<https://sraf.nd.edu/textual-analysis/resources/#Master%20Dictionary>))
2. Clean transcript word lists for stop words

```
In [4]: file_id = "1BWI-95clgQ1WL1UeV7jKGc6-GhXubbVf"

downloaded = drive.CreateFile({'id': file_id})
downloaded.GetContentFile('stopwords')

stop_words = pd.read_table('stopwords')
stop_words.set_index("Words")
stop_words = stop_words["Words"].tolist()
stop_words.extend(["", "/", "*", "-"])

stop_words
```

```
Out[4]: ['a',
        "a's",
        'able',
        'about',
        'above',
        'according',
        'accordingly',
        'across',
        'actually',
        'after',
        'afterwards',
        'again',
        'against',
        "ain't",
        'all',
        'allow',
        'allows',
        'almost',
        'alone',
        'along',
        'already',
        'also',
        'although',
        'always',
        'am',
        'among',
        'amongst',
        'an',
        'and',
        'another',
        'any',
        'anybody',
        'anyhow',
        'anyone',
        'anything',
        'anyway',
        'anyways',
        'anywhere',
        'apart',
        'appear',
        'appreciate',
        'appropriate',
        'are',
        "aren't",
        'around',
        'as',
        'aside',
        'ask',
        'asking',
        'associated',
        'at',
        'available',
        'away',
        'awfully',
        'b',
        'be',
        'became',
```


'because',
'become',
'becomes',
'becoming',
'been',
'before',
'beforehand',
'behind',
'being',
'believe',
'below',
'beside',
'besides',
'best',
'better',
'between',
'beyond',
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'c',
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'came',
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'can't',
'cannot',
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'changes',
'clearly',
'co',
'com',
'come',
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'concerning',
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'contain',
'containing',
'contains',
'corresponding',
'could',
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'course',
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'd',
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'despite',
'did',
'didn't',

'different',
'do',
'does',
"doesn't",
'doing',
"don't",
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'down',
'downwards',
'during',
'e',
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'edu',
'eg',
'eight',
'either',
'else',
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'entirely',
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'et',
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'everywhere',
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'followed',
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'follows',
'for',
'former',
'formerly',
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'four',
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'help',
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'hereby',
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'hereupon',
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'hi',
'him',
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'hither',
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'how',
'howbeit',
'however',
'i',
"i'd",
"i'll",
"i'm",
"i've",
'ie',
'if',
'ignored',
'immediate',
'in',
'inasmuch',
'inc',
'indeed',
'indicate',
'indicated',
'indicates',
'inner',

'insofar',
'instead',
'into',
'inward',
'is',
"isn't",
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"it'd",
"it'll",
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'its',
'itself',
'j',
'just',
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'keep',
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'knows',
'known',
'l',
'last',
'lately',
'later',
'latter',
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'lest',
'let',
"let's",
'like',
'liked',
'likely',
'little',
'look',
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'm',
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'may',
'maybe',
'me',
'mean',
'meanwhile',
'merely',
'might',
'more',
'moreover',
'most',
'mostly',
'much',
'must',
'my',

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'n',
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'namely',
'nd',
'near',
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'need',
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'neither',
'never',
'nevertheless',
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'nobody',
'non',
'none',
'noone',
'nor',
'normally',
'not',
'nothing',
'novel',
'now',
'nowhere',
'o',
'obviously',
'of',
'off',
'often',
'oh',
'ok',
'okay',
'old',
'on',
'once',
'one',
'ones',
'only',
'onto',
'or',
'other',
'others',
'otherwise',
'ought',
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'ours',
'ourselves',
'out',
'outside',
'over',
'overall',
'own',
'p',

'particular',
'particularly',
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'perhaps',
'placed',
'please',
'plus',
'possible',
'presumably',
'probably',
'provides',
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'que',
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'r',
'rather',
'rd',
're',
'really',
'reasonably',
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'regardless',
'regards',
'relatively',
'respectively',
'right',
's',
'said',
'same',
'saw',
'say',
'saying',
'says',
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'see',
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'seem',
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'seen',
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'since',
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'somewhat',
'somewhere',
'soon',
'sorry',
'specified',
'specify',
'specifying',
'still',
'sub',
'such',
'sup',
'sure',
't',
't's',
'take',
'taken',
'tell',
'tends',
'th',
'than',
'thank',
'thanks',
'thanx',
'that',
'that's',
'thats',
'the',
'their',
'theirs',
'them',
'themselves',
'then',
'thence',
'there',
'there's',
'thereafter',
'thereby',
'therefore',
'therein',
'theres',
'thereupon',
'these',
'they',
'they'd',
'they'll',
'they're',
'they've',
'think',
'third',

'this',
'thorough',
'thoroughly',
'those',
'though',
'three',
'through',
'throughout',
'thru',
'thus',
'to',
'together',
'too',
'took',
'toward',
'towards',
'tried',
'tries',
'truly',
'try',
'trying',
'twice',
'two',
'u',
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'under',
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'unless',
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'using',
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'we',
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'we'll',

"we're",
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'whenever',
'where',
"where's",
'whereafter',
'whereas',
'whereby',
'wherein',
'whereupon',
'wherever',
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'while',
'whither',
'who',
"who's",
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'whole',
'whom',
'whose',
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'willing',
'wish',
'with',
'within',
'without',
"won't",
'wonder',
'would',
'would',
"wouldn't",
'x',
'y',
'yes',
'yet',
'you',
"you'd",
"you'll",
"you're",
"you've",
'your',
'yours',
'yourself',
'yourselves',
'z',


```
In [6]: # code from https://chrisconlan.com/download-historical-stock-data-googl
e-r-python/

quandl.ApiConfig.api_key = 'qH_zHPv3ZSxgJQ9ezs-m'

def quandl_stocks(symbol, start, end):
    """
    symbol is a string representing a stock symbol, e.g. 'AAPL'

    start_date and end_date are tuples of integers representing the year, month,
    and day

    end_date defaults to the current date when None
    """

    query_list = ['WIKI' + '/' + symbol + '.' + str(k) for k in range(1,
13)]

    start_date = start
    end_date = end

    return quandl.get(query_list,
        returns='pandas',
        start_date=start_date,
        end_date=end_date,
        collapse='daily',
        order='asc'
    )
```

5) Function to parse zipped text files and store words in dictionary

```

In [7]: # for zip files in AAPL test case
def createDict(fileList):

    data_dict = {}

    for file in fileList:

        #Format key name for file

        try:
            indices = (0,2,3,4)
            string = file.split(sep="-")
            name = [string[i] for i in indices]
            name[3] = name[3][0:2]
            key = tuple(name)
        except IndexError:
            print("An error occurred naming " + file)

        #Read words in file to word_list

        with zipf2.open(file,"r") as f:
            lines = f.readlines()
            word_list = []
            for line in lines:
                try:
                    encoding = chardet.detect(line)['encoding']
                    word_list.extend(line.decode(encoding).split(sep= "
"))

                except UnicodeDecodeError:
                    print("An error occurred decoding " + file)

            #Add word_list to dict

            data_dict[key] = word_list
            print("Added " + file)

    return data_dict

```

5) Function to parse unzipped text files and store words in dictionary

```
In [8]: #for unzipped files in Transcripts Folder
def createDictv2(fileList):

    data_dict = {}

    for file in fileList:

        if(file == ".DS_Store"):
            continue;

        #Format key name for file

        try:
            indices = (0,2,3,4)
            string = file.split(sep="-")
            name = [string[i] for i in indices]
            name[3] = name[3][0:2]
            key = tuple(name)
        except IndexError:
            print("An error occurred naming " + file)

        #Read words in file to word_list

        f = open(path + "/" + dirName + "/" + file, "r")
        lines = f.readlines()
        word_list = []
        for line in lines:
            word_list.extend(line.split(sep=" "))

        data_dict[key] = word_list
        print("Added " + file)

    return data_dict
```

6) Function returns dataframe with sentiment indicators and daily return

```

In [9]: def calculateSentiment(data_dict):
        for key in data_dict.keys():
            data_dict[key] = [word for word in data_dict.get(key) if word not
in stop_words]

        #need to clean html tags from data, remove punctuation, and convert
to lower case
        from bs4 import BeautifulSoup
        from nltk.tokenize import RegexpTokenizer
        tokenizer = RegexpTokenizer(r'\w+')

        for key in data_dict.keys():

            tempList = []
            for word in data_dict[key]:
                if tokenizer.tokenize(BeautifulSoup(word.lower(), "lxml").get_text()):
                    tempList.append(tokenizer.tokenize(BeautifulSoup(word.lower(), "lxml").get_text())[0])
            data_dict[key] = tempList

        list(data_dict.keys())

        ReportSentiments = {}
        SentimentIndicators = {}
        for key in data_dict.keys():
            PosCount = 0
            NegCount = 0
            UncCount = 0
            for word in data_dict[key]:
                if PosWordsL.count(word) > 0:
                    PosCount +=1
                elif NegWordsL.count(word) >0:
                    NegCount +=1
                elif UncWordsL.count(word) >0:
                    UncCount +=1
            try:
                sentimentscore = (PosCount - NegCount) / (PosCount+NegCount)
            except ZeroDivisionError:
                sentimentscore = 0

            ReportSentiments[key] = [PosCount, NegCount, UncCount, sentiment
score]

        chronoDict = sorted(list(ReportSentiments.keys()))
        chronoIndex = []
        chronoSent = []
        for i in range(len(chronoDict)):
            chronoIndex.append(chronoDict[i][1]+"-"+chronoDict[i][2]+"-"+chr
onoDict[i][3])
            chronoSent.append(ReportSentiments[chronoDict[i]])

        chronoIndex = pd.to_datetime(chronoIndex)
        try:
            start = chronoIndex.date.min()
            end = chronoIndex.date.max()

```

```

except ValueError:
    print("chronoIndex empty")

    sentDf = pd.DataFrame(chronoSent, index=chronoIndex, columns=["PosCount", "NegCount", "UncCount", "Sentiment"])
    sentDf["Signal"] = np.where(sentDf["Sentiment"] >= 0, 1, -1)

    symbol = list(data_dict.keys())[0][0]

    data = quandl_stocks(symbol, start, end)
    data.drop(data.columns[4:12], axis=1, inplace = True)
    data.drop(data.columns[1:3], axis=1, inplace=True)
    print(data.columns)
    data["Day Return"] = (data[data.columns[1]] / data[data.columns[0]])
-1

    sentDf = sentDf.join(data, on=None, how='left', lsuffix='', rsuffix=
'', sort=False)
    sentDf["Strategy Return"] = sentDf["Signal"] * sentDf["Day Return"]

    *****Create this folder in local path to store csv output*****
    *****
    #sentDf.to_csv(path + "/SentimentStratReturns/" + symbol)

    return sentDf

```

AAPL Test

```
In [10]: file_id = "1X1Vvy811SOk41-hVCFJICX4fbbT9LemH"
downloaded = drive.CreateFile({'id': file_id})
downloaded.GetContentFile(file_id)

zipf2 = zf.ZipFile(file_id)

file_list = zipf2.namelist()

del file_list[0]

file_list
```

```
Out[10]: ['AAPL-Transcript-2004-01-14T22_00.txt',
'AAPL-Transcript-2004-04-14T21_00.txt',
'AAPL-Transcript-2003-04-16T21_00.txt',
'AAPL-Transcript-2004-07-14T21_00.txt',
'AAPL-Transcript-2005-01-12T22_00.txt',
'AAPL-Transcript-2002-10-16T21_00.txt',
'AAPL-Transcript-2005-10-11T21_00.txt',
'AAPL-Transcript-2002-06-18T21_00.txt',
'AAPL-Transcript-2002-04-17T21_30.txt',
'AAPL-Transcript-2005-04-13T21_00.txt',
'AAPL-Transcript-2004-10-13T21_00.txt',
'AAPL-Transcript-2003-07-16T21_30.txt',
'AAPL-Transcript-2002-07-16T21_00.txt',
'AAPL-Transcript-2003-01-15T22_00.txt',
'AAPL-Transcript-2005-07-13T21_00.txt',
'AAPL-Transcript-2003-10-15T21_30.txt']
```

```
In [11]: dict = createDict(file_list)
```

```
Added AAPL-Transcript-2004-01-14T22_00.txt
Added AAPL-Transcript-2004-04-14T21_00.txt
Added AAPL-Transcript-2003-04-16T21_00.txt
Added AAPL-Transcript-2004-07-14T21_00.txt
Added AAPL-Transcript-2005-01-12T22_00.txt
Added AAPL-Transcript-2002-10-16T21_00.txt
Added AAPL-Transcript-2005-10-11T21_00.txt
Added AAPL-Transcript-2002-06-18T21_00.txt
Added AAPL-Transcript-2002-04-17T21_30.txt
Added AAPL-Transcript-2005-04-13T21_00.txt
Added AAPL-Transcript-2004-10-13T21_00.txt
Added AAPL-Transcript-2003-07-16T21_30.txt
Added AAPL-Transcript-2002-07-16T21_00.txt
Added AAPL-Transcript-2003-01-15T22_00.txt
Added AAPL-Transcript-2005-07-13T21_00.txt
Added AAPL-Transcript-2003-10-15T21_30.txt
```



```
In [12]: calculateSentiment(dict)
```

```
/anaconda3/lib/python3.6/site-packages/bs4/__init__.py:219: UserWarning: "b'.'" looks like a filename, not markup. You should probably open this file and pass the filehandle into BeautifulSoup.  
  ' BeautifulSoup.' % markup)  
  
Index(['WIKI/AAPL - Open', 'WIKI/AAPL - Close'], dtype='object')
```

Out[12]:

	PosCount	NegCount	UncCount	Sentiment	Signal	WIKI/AAPL - Open	WIKI/AAPL - Close	Re
2002-04-17	95	88	65	0.038251	1	25.93	26.11	0.006
2002-06-18	28	66	37	-0.404255	-1	20.42	20.15	-0.01
2002-07-16	72	116	60	-0.234043	-1	18.15	17.86	-0.01
2002-10-16	60	67	28	-0.055118	-1	14.86	14.56	-0.02
2003-01-15	96	105	44	-0.044776	-1	14.59	14.43	-0.01
2003-04-16	65	76	36	-0.078014	-1	12.99	13.24	0.019
2003-07-16	69	95	45	-0.158537	-1	19.97	19.87	-0.00
2003-10-15	97	81	31	0.089888	1	24.85	24.82	-0.00
2004-01-14	106	91	33	0.076142	1	24.40	24.20	-0.00
2004-04-14	102	111	47	-0.042254	-1	26.74	26.64	-0.00
2004-07-14	91	127	56	-0.165138	-1	28.86	29.58	0.024
2004-10-13	128	115	60	0.053498	1	38.86	39.75	0.022
2005-01-12	94	93	56	0.005348	1	65.35	65.46	0.001
2005-04-13	105	109	58	-0.018692	-1	42.95	41.04	-0.04
2005-07-13	98	118	47	-0.092593	-1	38.29	38.35	0.001
2005-10-11	68	88	64	-0.128205	-1	51.23	51.59	0.007

Process all transcripts

Takes approx 8 hours to run. Please open Transcripts Processor notebook to run locally.

Analyze Strategy Returns

```
In [13]: file_id = "1kfU3ZoUnwFNgrdTld41JplpC8Esgca90"
downloaded = drive.CreateFile({'id': file_id})
downloaded.GetContentFile(file_id)

zipf3 = zf.ZipFile(file_id)

file_list = zipf3.namelist()

del file_list[0]
del file_list[147] #bad data for GE file

file_list
```

```
Out[13]: ['SentimentStratReturns/A',
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'SentimentStratReturns/YUM',  
'SentimentStratReturns/ZION',  
'SentimentStratReturns/ZMH']
```

```
In [14]: #generate a datetime index with sum of returns across companies on that  
specific date  
#each row represents total return from running strategy over our univers  
e of stocks  
  
for i in file_list:  
    if i == file_list[0]:  
        masterdf = pd.read_csv(zipf3.open(i))  
        masterdf.set_index(masterdf["Unnamed: 0"], inplace=True)  
        masterdf.drop("Unnamed: 0", axis = 1, inplace=True)  
        masterdf.drop(masterdf.columns[0:8], axis=1, inplace=True)  
        print("master df initialized")  
  
        tempdf = pd.read_csv(zipf3.open(i))  
        tempdf.set_index(tempdf["Unnamed: 0"], inplace=True)  
        tempdf.drop("Unnamed: 0", axis =1, inplace=True)  
        tempdf.drop(tempdf.columns[0:8], axis =1, inplace=True)  
        masterdf = pd.concat([masterdf, tempdf], axis=1).fillna(0).sum(axis=  
1)  
masterdf.sort_index()  
print(masterdf.head())  
print(len(masterdf))
```

```
master df initialized  
2001-01-10    0.040600  
2001-01-25   -0.025432  
2001-03-19   -0.041214  
2001-03-27    0.040541  
2001-04-03   -0.039329  
dtype: float64  
983
```

```
In [15]: equity = 100
equityCurve = []
for i in masterdf:
    print(i)
    equity = equity + (equity * i)
    equityCurve.append(equity)
print(equity)

masterdf = masterdf.to_frame()
masterdf.columns = ["Daily Return"]
masterdf["Equity Curve"] = equityCurve
```

0.04060047765267827
-0.025432098765432176
-0.04121350887235264
0.04054054054054057
-0.039328537170263855
0.04651690492398442
-0.10598981649563688
0.0947298198799198
-0.04334276542989679
0.030490059882084086
-0.12484698901996005
-0.285935558579514
-0.007884204109886103
0.06322360775756078
0.016573934493109843
-0.010272299808839373
-0.0458327643748706
0.05346646606846839
0.0033208525345622686
0.03265405075785477
-0.12586161964730302
0.03257487006022619
0.005736137667303964
0.08872578473013548
0.003973509933774766
0.004835963713185065
0.07175830705242481
-0.04852399964528109
0.03571428571428581
0.06835328673243435
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0.04878706199460914
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-0.13704436281435428
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-0.062273522124207004
0.31579654846028593
0.00393652595401516
0.07497043375386658
-0.013561511139812632
-0.007922109667404476
0.10066992440448908
0.009491799049206828
-0.006823027718550145
0.012546579173703942
-0.017933113724355465
-0.02564849090626975
0.10909315496389316
-0.013904982618771822
0.02343287922629622
-0.03566555307338537
-0.013550884955752185
0.024864026471315803
0.00257334019557387
0.015154602675059298
0.03922613656852747
-0.002035278154681075

0.024366471734892814
0.018817415056849654
-0.052763974781107614
0.010880100370170953
-0.0032388663967610754
0.011826086956521764
-0.0719165864867426
-0.00018236545973660326
0.06014212871007485
0.07026195236463262
-0.0013642687508891305
0.07202430901190349
-0.014719455612192676
-0.007988262145419034
24.67170278962205


```
In [26]: fig, ax = plt.subplots()

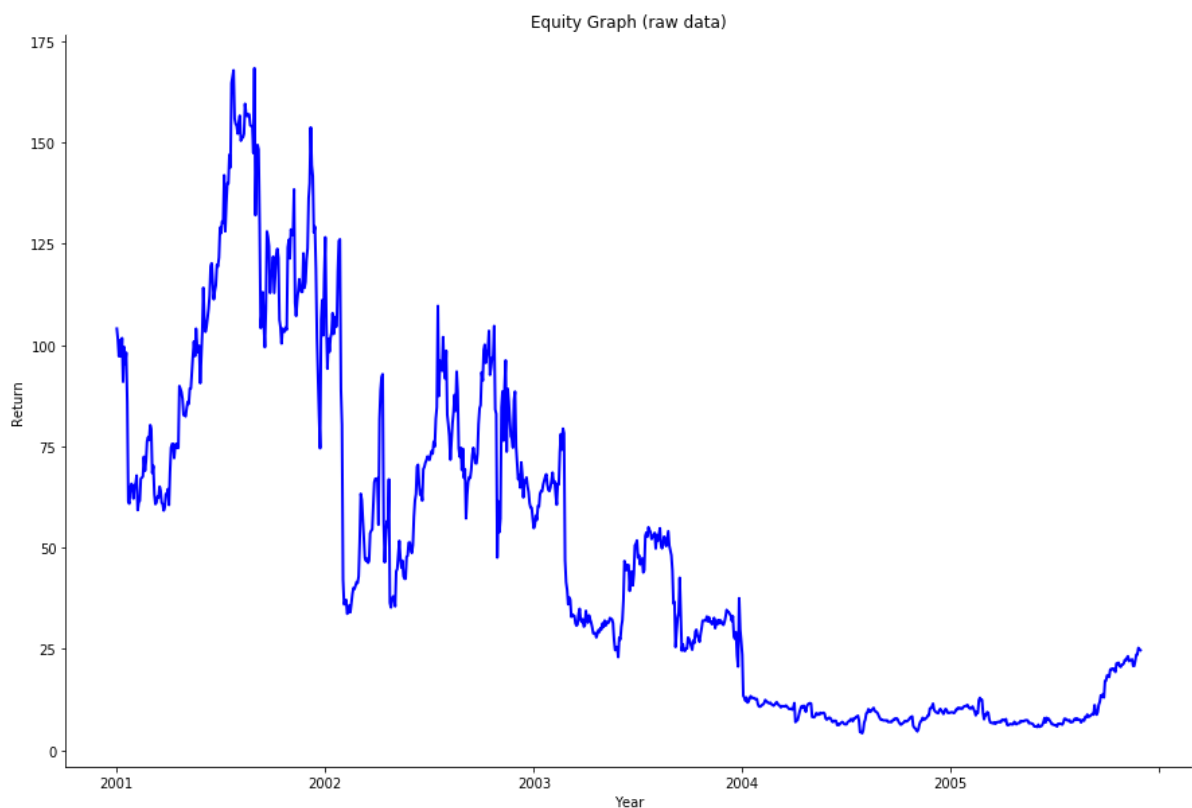
masterdf["Equity Curve"].plot(ax = ax, color = "b", lw = 2, figsize = (15,10))

ax.spines["right"].set_visible(False)
ax.spines["top"].set_visible(False)

x_label_list = range(2000,2006)
x_label_list = np.round(x_label_list)
ax.set_xticklabels(x_label_list)

ax.set_title("Equity Graph (raw data)")
ax.set_ylabel("Return")
ax.set_xlabel("Year")

plt.show()
```



The strategy generally performs well until it hits big losers. Let's try normalizing sentiment and see if that makes a difference.

```
In [28]: ticker = file_list[50].split("/")[1]
         ticker
```

```
Out[28]: 'BK'
```

```
In [18]: for i in file_list:
        if i == file_list[0]:
            masterdf2 = pd.read_csv(zipf3.open(i))
            masterdf2.rename(index = str, columns = {"Unnamed: 0": "Date"},
inplace=True)
            masterdf2["Ticker"] = i.split("/")[1]
            masterdf2.drop(masterdf2.columns[1:4],axis=1,inplace=True)
            masterdf2.drop(masterdf2.columns[2:5],axis=1,inplace=True)
            masterdf2.drop(masterdf2.columns[3],axis=1,inplace=True)
            print("master df 2 initialized")

            tempdf = pd.read_csv(zipf3.open(i))
            tempdf.rename(index = str, columns = {"Unnamed: 0": "Date"}, inplace
=True)
            tempdf["Ticker"] = i.split("/")[1]
            tempdf.drop(tempdf.columns[1:4],axis=1,inplace=True)
            tempdf.drop(tempdf.columns[2:5],axis=1,inplace=True)
            tempdf.drop(tempdf.columns[3],axis=1,inplace=True)
            print(tempdf)
            masterdf2 = pd.merge(masterdf2,tempdf,how="outer")
```

master df 2 initialized

	Date	Sentiment	Day Return	Ticker
0	2001-05-17	-0.408284	0.018947	A
1	2001-08-20	-0.095506	-0.000383	A
2	2002-05-16	-0.021097	-0.005042	A
3	2002-08-19	-0.198758	0.099622	A
4	2002-11-18	-0.105263	-0.007299	A
5	2003-02-21	-0.303030	0.038610	A
6	2003-05-19	-0.156863	-0.036646	A
7	2003-08-18	0.120000	0.031221	A
8	2003-11-17	0.100000	0.005261	A
9	2004-02-17	0.333333	0.011057	A
10	2004-05-17	0.260000	0.002750	A
11	2004-08-12	0.078431	-0.096419	A
12	2004-11-11	-0.098361	0.022700	A
13	2005-02-14	0.177570	0.020391	A
14	2005-05-16	0.243523	-0.013272	A
15	2005-08-15	0.040000	0.021212	A
16	2005-11-14	0.347368	0.003049	A

	Date	Sentiment	Day Return	Ticker
0	2002-03-19	-0.086957	NaN	AA
1	2002-04-25	0.060606	NaN	AA
2	2002-07-17	-0.095890	NaN	AA
3	2002-10-21	-0.206186	NaN	AA
4	2003-01-23	-0.587302	NaN	AA
5	2003-04-23	0.028340	NaN	AA
6	2003-07-28	-0.010101	NaN	AA
7	2003-10-23	0.073394	NaN	AA
8	2004-01-22	-0.276995	NaN	AA
9	2004-07-22	-0.030534	NaN	AA
10	2004-10-07	0.024911	NaN	AA
11	2005-01-10	-0.209486	NaN	AA
12	2005-04-06	-0.003774	NaN	AA
13	2005-07-07	-0.222642	NaN	AA
14	2005-10-10	-0.193133	NaN	AA

	Date	Sentiment	Day Return	Ticker
0	2002-04-17	0.038251	0.006942	AAPL
1	2002-06-18	-0.404255	-0.013222	AAPL
2	2002-07-16	-0.234043	-0.015978	AAPL
3	2002-10-16	-0.055118	-0.020188	AAPL
4	2003-01-15	-0.044776	-0.010966	AAPL
5	2003-04-16	-0.078014	0.019246	AAPL
6	2003-07-16	-0.158537	-0.005008	AAPL
7	2003-10-15	0.089888	-0.001207	AAPL
8	2004-01-14	0.076142	-0.008197	AAPL
9	2004-04-14	-0.042254	-0.003740	AAPL
10	2004-07-14	-0.165138	0.024948	AAPL
11	2004-10-13	0.053498	0.022903	AAPL
12	2005-01-12	0.005348	0.001683	AAPL
13	2005-04-13	-0.018692	-0.044470	AAPL
14	2005-07-13	-0.092593	0.001567	AAPL
15	2005-10-11	-0.128205	0.007027	AAPL

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.423423	0.023004	ABC
1	2002-07-31	0.407407	-0.022044	ABC
2	2002-11-05	0.231441	-0.043641	ABC
3	2003-01-24	0.358025	0.004537	ABC

4	2003-04-24	0.315789	0.054167	ABC
5	2003-07-24	0.215686	-0.038519	ABC
6	2003-09-19	-0.592357	0.029671	ABC
7	2003-11-05	0.336364	-0.001316	ABC
8	2004-01-05	-0.008264	0.033889	ABC
9	2004-01-26	-0.095652	-0.021951	ABC
10	2004-04-26	0.142857	-0.009490	ABC
11	2004-07-22	0.089494	0.015556	ABC
12	2004-11-02	0.169643	0.013345	ABC
13	2005-01-25	0.065744	-0.015331	ABC
14	2005-03-28	0.267760	-0.017636	ABC
15	2005-04-21	0.221429	-0.000833	ABC
16	2005-07-21	0.337748	-0.011847	ABC
17	2005-11-03	0.436293	-0.013718	ABC

	Date	Sentiment	Day Return	Ticker
0	2002-02-12	-0.090909	0.010805	ABT
1	2002-04-09	0.044304	-0.003595	ABT
2	2002-05-14	0.012500	0.016503	ABT
3	2002-06-11	-0.201521	-0.074879	ABT
4	2002-06-25	0.243590	-0.007035	ABT
5	2002-07-11	0.198020	-0.056913	ABT
6	2002-07-31	0.008850	0.018696	ABT
7	2002-10-09	-0.075099	0.037323	ABT
8	2002-10-11	-0.494505	0.016912	ABT
9	2002-10-24	-0.005848	-0.027491	ABT
10	2003-01-02	-0.134752	0.001250	ABT
11	2003-01-16	0.037681	0.031579	ABT
12	2003-02-06	0.136612	0.000814	ABT
13	2003-04-09	0.058824	-0.004703	ABT
14	2003-04-23	0.107692	0.012690	ABT
15	2003-07-10	-0.022222	0.012791	ABT
16	2003-07-24	0.067961	-0.014532	ABT
17	2003-08-22	0.291139	-0.005612	ABT
18	2003-10-09	0.258964	-0.012403	ABT
19	2003-10-22	0.337423	-0.034824	ABT
20	2003-10-23	0.182609	0.013145	ABT
21	2003-12-15	-0.037594	-0.004145	ABT
22	2004-01-16	0.305466	-0.010976	ABT
23	2004-01-22	0.200000	-0.010792	ABT
24	2004-04-08	0.259669	-0.022633	ABT
25	2004-07-09	0.174089	-0.023256	ABT
26	2004-10-14	0.124498	-0.008222	ABT
27	2005-01-18	0.188571	-0.000217	ABT
28	2005-04-12	0.121569	0.004193	ABT
29	2005-07-13	0.214876	-0.027551	ABT
30	2005-10-19	0.148936	0.040237	ABT

	Date	Sentiment	Day Return	Ticker
0	2002-07-30	-0.326203	0.070671	ACE
1	2002-10-30	-0.209068	-0.020000	ACE
2	2003-01-27	-0.480315	0.045357	ACE
3	2003-02-06	-0.009772	-0.019469	ACE
4	2003-04-30	-0.201342	-0.034161	ACE
5	2003-07-29	-0.227818	-0.003030	ACE
6	2003-10-29	-0.339535	0.054722	ACE
7	2004-02-05	-0.075145	0.001556	ACE
8	2004-03-11	0.250000	-0.016284	ACE
9	2004-04-28	0.014778	0.027302	ACE

10	2004-07-28	-0.195021	0.009351	ACE
11	2004-10-01	-0.571429	0.018083	ACE
12	2004-10-27	-0.395349	0.004603	ACE
13	2005-01-06	-0.375000	0.011380	ACE
14	2005-02-03	-0.166667	-0.005362	ACE
15	2005-04-27	-0.280788	0.037509	ACE
16	2005-07-21	-0.705882	-0.004733	ACE
17	2005-07-26	-0.174312	-0.008874	ACE
18	2005-10-26	-0.420290	0.014925	ACE

	Date	Sentiment	Day Return	Ticker
0	2001-12-13	-0.021277	-0.005196	ADBE
1	2002-03-14	-1.000000	-0.035328	ADBE
2	2002-04-24	0.165138	-0.028534	ADBE
3	2002-06-13	0.014634	-0.029499	ADBE
4	2002-07-17	0.211111	-0.017185	ADBE
5	2002-09-12	0.133929	-0.012841	ADBE
6	2002-10-16	0.182482	-0.002248	ADBE
7	2002-12-12	0.209677	-0.018216	ADBE
8	2003-01-22	0.305263	0.009792	ADBE
9	2003-03-13	0.146154	0.020029	ADBE
10	2003-04-30	0.353846	-0.013992	ADBE
11	2003-06-12	0.204918	-0.012894	ADBE
12	2003-07-23	0.410405	0.003909	ADBE
13	2003-09-10	0.285714	-0.039081	ADBE
14	2003-10-22	0.257143	-0.005371	ADBE
15	2003-12-11	0.285714	0.033515	ADBE
16	2004-01-21	0.361905	0.000000	ADBE
17	2004-03-18	0.246006	0.001934	ADBE
18	2004-04-28	0.506494	-0.022086	ADBE
19	2004-06-17	0.398329	-0.002460	ADBE
20	2004-07-28	0.492063	0.013029	ADBE
21	2004-09-20	0.316547	-0.003119	ADBE
22	2004-10-20	0.352941	0.004116	ADBE
23	2004-12-16	0.497143	-0.028458	ADBE
24	2005-01-19	0.500000	-0.007545	ADBE
25	2005-03-17	0.497717	0.003455	ADBE
26	2005-04-18	0.384615	-0.021790	ADBE
27	2005-05-03	0.448276	0.004911	ADBE
28	2005-06-16	0.359307	0.011864	ADBE
29	2005-07-20	0.362832	0.009942	ADBE
30	2005-09-15	0.335570	-0.009573	ADBE
31	2005-10-24	0.343590	0.043212	ADBE
32	2005-12-15	0.286344	0.001721	ADBE

	Date	Sentiment	Day Return	Ticker
0	2001-05-17	-0.116809	0.024339	ADI
1	2001-11-20	-0.169355	-0.051705	ADI
2	2002-05-16	-0.091603	0.008429	ADI
3	2002-08-15	0.069959	0.026080	ADI
4	2002-11-19	0.141667	-0.004621	ADI
5	2003-02-13	0.096774	-0.005414	ADI
6	2003-05-14	0.153846	-0.017341	ADI
7	2003-08-14	0.212121	-0.003493	ADI
8	2003-11-18	-0.045643	-0.023918	ADI
9	2004-02-12	0.274854	-0.020004	ADI
10	2004-05-13	0.272727	-0.001087	ADI
11	2004-08-12	-0.103774	-0.033429	ADI
12	2004-10-21	-0.512500	0.054974	ADI

13	2004-11-23	-0.133603	-0.005608	ADI
14	2005-02-10	-0.084034	-0.011275	ADI
15	2005-05-12	-0.026549	0.002044	ADI
16	2005-08-02	-0.200000	0.023116	ADI
17	2005-08-11	0.083700	0.009724	ADI
18	2005-11-15	0.013216	-0.015658	ADI

	Date	Sentiment	Day Return	Ticker
0	2001-04-23	-0.044177	-0.064626	ADM
1	2001-07-23	-0.096525	-0.043321	ADM
2	2002-04-23	0.091503	-0.006250	ADM
3	2002-07-24	0.027027	0.138235	ADM
4	2002-10-23	0.161512	0.017692	ADM
5	2003-01-24	0.030303	-0.003226	ADM
6	2003-04-23	-0.145161	0.005277	ADM
7	2003-07-24	0.178683	0.035570	ADM
8	2003-10-31	0.283237	0.025000	ADM
9	2004-01-30	0.051195	-0.030341	ADM
10	2004-04-30	0.215434	0.003429	ADM
11	2004-07-30	-0.111111	-0.010897	ADM
12	2004-10-29	0.078313	0.041398	ADM
13	2005-01-28	0.192053	0.018551	ADM
14	2005-04-29	0.236264	0.005028	ADM
15	2005-07-29	0.184397	-0.001741	ADM
16	2005-10-28	0.171779	0.056522	ADM

	Date	Sentiment	Day Return	Ticker
0	2001-04-16	-0.132450	-0.011569	ADP
1	2002-04-15	-0.313953	-0.024867	ADP
2	2002-07-18	-0.044496	-0.018634	ADP
3	2002-08-07	0.143770	-0.023740	ADP
4	2002-10-17	-0.253333	0.029268	ADP
5	2002-10-30	-0.089202	0.025537	ADP
6	2003-01-06	0.040650	0.017588	ADP
7	2003-01-15	-0.224080	-0.041953	ADP
8	2003-01-29	-0.062500	0.019994	ADP
9	2003-04-17	-0.157895	0.036686	ADP
10	2003-04-30	-0.247059	0.009001	ADP
11	2003-07-29	-0.262821	0.004476	ADP
12	2003-10-17	-0.132075	-0.021538	ADP
13	2004-01-22	-0.138211	0.032226	ADP
14	2004-04-22	-0.024735	0.004902	ADP
15	2004-07-27	-0.039801	0.019074	ADP
16	2004-10-25	0.056277	0.042875	ADP
17	2005-01-21	0.033333	-0.015402	ADP
18	2005-04-21	0.087719	0.007006	ADP
19	2005-07-26	-0.062992	0.001599	ADP
20	2005-10-26	0.121951	0.034646	ADP

	Date	Sentiment	Day Return	Ticker
0	2002-04-18	-0.272727	0.007433	ADSK
1	2002-05-16	0.025907	-0.031056	ADSK
2	2002-08-15	0.092511	-0.010265	ADSK
3	2002-10-24	-0.109677	-0.012225	ADSK
4	2002-11-21	0.065637	0.102973	ADSK
5	2003-01-23	-0.163399	0.045547	ADSK
6	2003-02-25	0.120623	-0.069328	ADSK
7	2003-04-24	0.045455	0.007051	ADSK
8	2003-05-22	0.230769	0.014360	ADSK
9	2003-08-05	0.301370	-0.017705	ADSK

10	2003-08-21	0.252427	-0.001232	ADSK
11	2003-10-23	0.227723	-0.002104	ADSK
12	2003-11-20	0.346774	0.007269	ADSK
13	2004-01-26	0.200000	0.001535	ADSK
14	2004-02-26	0.402985	0.006589	ADSK
15	2004-04-22	0.027778	0.024706	ADSK
16	2004-05-18	0.401408	-0.001482	ADSK
17	2004-08-03	0.343511	0.008327	ADSK
18	2004-08-19	0.323420	-0.012163	ADSK
19	2004-10-28	-0.006135	0.008923	ADSK
20	2004-11-18	0.333333	0.000000	ADSK
21	2005-01-27	0.086294	-0.007695	ADSK
22	2005-02-22	0.305785	0.028719	ADSK
23	2005-04-28	0.054054	0.001920	ADSK
24	2005-05-19	0.342593	0.004672	ADSK
25	2005-08-11	0.301370	-0.001361	ADSK
26	2005-08-18	0.346939	0.017241	ADSK
27	2005-10-04	0.289720	-0.001719	ADSK
28	2005-11-02	-0.076023	0.037715	ADSK
29	2005-11-17	0.097087	0.030635	ADSK

	Date	Sentiment	Day Return	Ticker
0	2002-04-22	0.120000	-0.000939	AEE
1	2002-07-25	0.106796	0.052459	AEE
2	2002-10-18	-0.187500	0.014925	AEE
3	2002-12-16	-0.336788	-0.016921	AEE
4	2003-02-11	-0.089005	-0.015770	AEE
5	2003-04-30	-0.006897	-0.004615	AEE
6	2003-07-30	-0.188811	-0.006161	AEE
7	2003-10-24	0.151515	0.010684	AEE
8	2004-02-03	0.000000	-0.011019	AEE
9	2004-02-10	-0.212121	0.011892	AEE
10	2004-04-29	-0.160714	-0.005022	AEE
11	2004-07-29	-0.227273	-0.004515	AEE
12	2004-10-01	0.333333	0.000863	AEE
13	2004-10-22	-0.071895	0.016213	AEE
14	2005-02-08	-0.064748	-0.003945	AEE
15	2005-04-28	-0.145833	-0.006812	AEE
16	2005-07-28	-0.250000	-0.000357	AEE
17	2005-11-01	-0.238710	0.000775	AEE
18	2005-12-14	-0.917526	0.008481	AEE

	Date	Sentiment	Day Return	Ticker
0	2002-04-11	0.170279	-0.005399	AEP
1	2002-04-17	-0.207547	0.000000	AEP
2	2002-04-24	-0.215686	-0.010172	AEP
3	2002-07-25	-0.180077	0.076642	AEP
4	2002-10-10	-0.559846	0.150298	AEP
5	2002-10-25	-0.309735	0.126600	AEP
6	2003-01-24	-0.313725	-0.046468	AEP
7	2003-04-29	-0.458065	0.018224	AEP
8	2003-07-30	-0.435897	0.006522	AEP
9	2003-08-22	-0.742331	0.009349	AEP
10	2003-10-23	-0.341317	-0.014517	AEP
11	2003-12-16	0.203883	0.001737	AEP
12	2004-02-03	-0.023622	0.022424	AEP
13	2004-04-29	0.158470	0.004262	AEP
14	2004-07-30	0.024631	0.011707	AEP
15	2004-10-21	0.069519	-0.001575	AEP

16	2005-01-27	0.381215	0.026783	AEP
17	2005-04-28	-0.007407	-0.008499	AEP
18	2005-07-29	0.131313	-0.015267	AEP
19	2005-10-27	0.047619	-0.014536	AEP
	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.093248	-0.015707	AES
1	2001-12-10	-0.361905	-0.016667	AES
2	2002-04-25	0.024911	-0.011250	AES
3	2002-06-12	-0.113514	0.258242	AES
4	2002-06-19	0.006993	0.025243	AES
5	2002-07-25	-0.287129	-0.213333	AES
6	2002-10-24	-0.383399	-0.030303	AES
7	2003-02-13	-0.159533	0.177083	AES
8	2003-05-01	-0.142857	-0.022951	AES
9	2003-07-30	-0.067308	-0.058296	AES
10	2003-10-30	-0.230000	0.089461	AES
11	2004-02-05	0.010830	0.008939	AES
12	2004-04-28	0.048649	0.072500	AES
13	2004-07-29	0.013100	-0.025253	AES
14	2004-10-28	0.269841	-0.064912	AES
15	2005-02-03	0.066667	0.029635	AES
16	2005-05-05	0.169118	-0.022910	AES
	Date	Sentiment	Day Return	Ticker
0	2001-05-10	0.000000	0.046122	AET
1	2002-02-21	0.105134	0.089431	AET
2	2002-04-25	0.146444	0.061915	AET
3	2002-08-01	0.354610	-0.035147	AET
4	2002-10-31	0.156364	-0.040476	AET
5	2003-02-11	0.275748	0.021176	AET
6	2003-04-24	0.155709	-0.059038	AET
7	2003-05-22	-0.146919	-0.005940	AET
8	2003-07-30	0.173913	-0.034833	AET
9	2003-10-30	0.447099	0.014597	AET
10	2004-02-12	0.505535	-0.012802	AET
11	2004-04-29	0.319838	-0.045817	AET
12	2004-07-29	0.327731	0.033109	AET
13	2004-10-28	0.350000	0.014909	AET
14	2005-02-10	0.531773	0.006612	AET
15	2005-04-28	0.469388	-0.036216	AET
16	2005-07-28	0.592233	0.041860	AET
17	2005-10-27	0.453875	0.003593	AET
	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.176000	-0.012081	AFL
1	2002-05-24	0.278195	0.023210	AFL
2	2002-07-24	0.176471	0.084151	AFL
3	2002-10-23	0.121739	0.012188	AFL
4	2003-02-04	0.030303	-0.023036	AFL
5	2003-04-24	-0.150376	-0.002258	AFL
6	2003-07-24	0.022422	0.022787	AFL
7	2003-10-23	0.133641	0.003974	AFL
8	2004-02-05	0.159292	0.012890	AFL
9	2004-04-28	0.148148	0.016739	AFL
10	2004-07-28	0.168000	-0.018159	AFL
11	2004-10-27	-0.081851	0.052647	AFL
12	2005-02-03	0.183099	-0.004109	AFL
13	2005-04-27	0.116981	0.045646	AFL
14	2005-07-27	0.180328	0.023425	AFL

15	2005-10-25	0.225490	-0.007566	AFL
	Date	Sentiment	Day Return	Ticker
0	2001-07-26	0	0.002813	AGN
1	2001-10-24	0	-0.018609	AGN
2	2002-04-22	0	-0.004908	AGN
3	2002-04-30	0	0.009438	AGN
4	2002-07-24	0	0.026201	AGN
5	2002-08-12	0	0.007944	AGN
6	2002-10-24	0	-0.019763	AGN
7	2002-10-31	0	-0.015401	AGN
8	2002-12-18	0	-0.007207	AGN
9	2003-01-29	0	-0.007119	AGN
10	2003-02-25	0	0.014472	AGN
11	2003-04-28	0	-0.019945	AGN
12	2003-04-30	0	0.013952	AGN
13	2003-07-23	0	-0.015328	AGN
14	2003-07-30	0	-0.007463	AGN
15	2003-10-22	0	-0.036512	AGN
16	2003-10-29	0	-0.017857	AGN
17	2004-01-08	0	0.015909	AGN
18	2004-01-12	0	-0.004334	AGN
19	2004-01-28	0	-0.006765	AGN
20	2004-02-26	0	0.005441	AGN
21	2004-04-28	0	0.010658	AGN
22	2004-04-30	0	-0.033650	AGN
23	2004-07-13	0	0.001182	AGN
24	2004-07-28	0	-0.012714	AGN
25	2004-08-03	0	0.010112	AGN
26	2004-10-27	0	0.035826	AGN
27	2004-11-01	0	-0.017125	AGN
28	2005-01-25	0	-0.006054	AGN
29	2005-02-07	0	0.001026	AGN
30	2005-04-27	0	-0.004015	AGN
31	2005-05-09	0	-0.005461	AGN
32	2005-07-27	0	0.009241	AGN
33	2005-11-01	0	0.005207	AGN
34	2005-11-15	0	0.003064	AGN
	Date	Sentiment	Day Return	Ticker
0	2005-08-10	-0.046512	-0.007337	AIG
1	2005-11-15	-0.233083	-0.009801	AIG
	Date	Sentiment	Day Return	Ticker
0	2002-08-06	-0.135922	-0.007786	AIV
1	2002-08-12	-0.051724	0.025424	AIV
2	2002-11-05	-0.202703	0.014212	AIV
3	2003-01-09	-0.004329	0.003654	AIV
4	2003-02-12	-0.116564	-0.003683	AIV
5	2003-05-07	-0.271889	-0.024267	AIV
6	2003-08-07	-0.098592	0.002839	AIV
7	2003-11-10	-0.259542	-0.033566	AIV
8	2004-02-13	-0.147727	0.012308	AIV
9	2004-05-06	-0.103704	-0.003046	AIV
10	2004-08-04	0.090253	0.008669	AIV
11	2004-11-04	-0.050360	0.018375	AIV
12	2005-02-09	0.195046	0.010803	AIV
13	2005-05-05	0.098446	-0.008997	AIV
14	2005-08-03	0.162304	-0.016018	AIV
15	2005-11-01	-0.053571	-0.025526	AIV

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.203252	0.007973	ALL
1	2002-04-17	-0.266667	0.039494	ALL
2	2002-07-18	-0.170588	-0.019608	ALL
3	2002-10-17	-0.203438	0.003019	ALL
4	2003-02-06	-0.080597	-0.069186	ALL
5	2003-04-16	0.009585	-0.022697	ALL
6	2003-07-17	-0.018519	0.032632	ALL
7	2003-10-16	0.038902	-0.003497	ALL
8	2004-02-05	0.078212	0.005765	ALL
9	2004-04-21	0.205674	-0.007551	ALL
10	2004-07-20	0.051613	-0.020785	ALL
11	2004-10-21	-0.167665	0.023696	ALL
12	2005-02-03	0.035088	0.013532	ALL
13	2005-04-21	0.000000	0.003175	ALL
14	2005-07-21	-0.067194	-0.027800	ALL
15	2005-10-20	-0.291262	-0.014498	ALL

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.261411	0.033574	ALTR
1	2002-07-22	-0.088889	0.001618	ALTR
2	2002-10-21	0.032680	0.101351	ALTR
3	2003-01-22	-0.031746	-0.028595	ALTR
4	2003-04-28	0.000000	0.039043	ALTR
5	2003-07-21	0.058824	-0.004854	ALTR
6	2003-10-20	0.147368	0.016260	ALTR
7	2004-01-26	0.157895	0.008354	ALTR
8	2004-04-21	-0.005348	0.014371	ALTR
9	2004-07-21	0.155556	-0.045224	ALTR
10	2004-10-20	0.079498	0.030041	ALTR
11	2005-01-24	0.170940	-0.020274	ALTR
12	2005-04-25	0.121076	-0.000519	ALTR
13	2005-07-25	0.216495	0.017156	ALTR
14	2005-10-24	-0.234694	0.017796	ALTR

	Date	Sentiment	Day Return	Ticker
0	2001-05-15	-0.127517	0.007472	AMAT
1	2002-03-04	0.166667	0.047280	AMAT
2	2002-03-21	0.316129	-0.005924	AMAT
3	2002-05-14	0.105455	-0.013333	AMAT
4	2002-07-10	0.068966	-0.086075	AMAT
5	2002-08-13	-0.042071	-0.013919	AMAT
6	2002-10-09	-0.503650	0.005797	AMAT
7	2002-10-17	0.011236	0.007764	AMAT
8	2002-11-13	0.079585	-0.013423	AMAT
9	2003-01-07	-0.284768	-0.009709	AMAT
10	2003-01-16	-0.066667	-0.031735	AMAT
11	2003-02-11	-0.124579	-0.017284	AMAT
12	2003-03-17	0.039548	0.078882	AMAT
13	2003-04-08	-0.220588	-0.022595	AMAT
14	2003-04-24	0.037500	-0.000664	AMAT
15	2003-04-30	0.177143	-0.012162	AMAT
16	2003-05-13	0.142857	0.005168	AMAT
17	2003-07-10	-0.165775	-0.001145	AMAT
18	2003-07-24	0.148936	-0.022245	AMAT
19	2003-08-12	0.024096	0.000542	AMAT
20	2003-10-09	-0.248619	-0.002282	AMAT
21	2003-10-22	-0.007299	-0.007907	AMAT
22	2003-11-12	0.112903	0.011531	AMAT

23	2004-01-07	-0.105263	-0.000838	AMAT
24	2004-01-21	-0.081395	-0.011537	AMAT
25	2004-02-18	0.320930	0.016308	AMAT
26	2004-04-07	0.202128	-0.002700	AMAT
27	2004-04-21	0.150000	-0.008333	AMAT
28	2004-05-18	0.225532	-0.001060	AMAT
29	2004-07-08	0.120000	0.018283	AMAT
30	2004-07-21	0.019868	-0.044278	AMAT
31	2004-08-16	-0.248322	-0.004456	AMAT
32	2004-08-17	0.049020	0.005003	AMAT
33	2004-09-10	-0.057851	0.033007	AMAT
34	2004-09-22	-0.466667	-0.020607	AMAT
35	2004-10-21	0.054795	0.009242	AMAT
36	2004-11-17	-0.177570	0.018801	AMAT
37	2005-01-20	0.027397	-0.000628	AMAT
38	2005-02-15	0.157088	0.021016	AMAT
39	2005-04-21	0.142857	0.006658	AMAT
40	2005-05-17	0.061728	-0.001245	AMAT
41	2005-06-06	-0.298507	-0.001780	AMAT
42	2005-08-16	0.432099	-0.012651	AMAT
43	2005-09-16	-0.052632	-0.006101	AMAT
44	2005-10-20	-0.033898	-0.005848	AMAT
45	2005-11-16	0.286307	-0.000562	AMAT
46	2005-11-28	0.067669	-0.013086	AMAT

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.105769	0.077369	AMD
1	2001-07-12	-0.108911	0.031818	AMD
2	2001-10-17	-0.170984	-0.146749	AMD
3	2002-04-17	0.208955	0.010914	AMD
4	2002-06-18	-0.272727	-0.046296	AMD
5	2002-07-17	-0.062937	-0.067000	AMD
6	2002-10-16	-0.081481	-0.116456	AMD
7	2003-01-16	0.031496	-0.023066	AMD
8	2003-04-16	0.031496	0.012821	AMD
9	2003-07-16	0.062271	0.002740	AMD
10	2003-10-16	0.223744	0.034074	AMD
11	2003-11-20	-0.020000	-0.062500	AMD
12	2004-01-20	0.309609	0.008121	AMD
13	2004-04-14	0.461847	0.022090	AMD
14	2004-07-14	0.330275	-0.002903	AMD
15	2004-10-07	0.133603	0.010021	AMD
16	2005-01-18	0.037313	0.029900	AMD
17	2005-04-13	0.129771	-0.009867	AMD
18	2005-06-28	-0.373665	0.050445	AMD
19	2005-07-13	0.202247	0.002604	AMD
20	2005-10-11	0.280992	0.028278	AMD
21	2005-11-02	0.000000	0.048527	AMD

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.312169	-0.047871	AMGN
1	2001-12-17	0.189409	0.076742	AMGN
2	2002-04-19	-0.115385	-0.023711	AMGN
3	2002-04-25	0.069307	-0.014286	AMGN
4	2002-05-30	0.040000	-0.005556	AMGN
5	2002-07-24	0.031915	0.068876	AMGN
6	2002-07-25	-0.121951	0.032751	AMGN
7	2002-10-16	0.155556	0.010429	AMGN
8	2002-10-23	-0.114286	0.001001	AMGN

9	2002-10-29	0.034014	-0.010569	AMGN
10	2002-12-12	0.027778	0.021255	AMGN
11	2003-01-23	-0.036649	0.007913	AMGN
12	2003-01-28	0.242105	0.010380	AMGN
13	2003-04-22	0.157303	0.019064	AMGN
14	2003-04-23	-0.281250	0.025559	AMGN
15	2003-04-24	-0.342857	0.007717	AMGN
16	2003-05-21	0.116279	0.008926	AMGN
17	2003-07-16	0.253731	-0.004602	AMGN
18	2003-07-22	0.032258	-0.008344	AMGN
19	2003-10-16	0.000000	-0.001379	AMGN
20	2003-10-21	0.096447	0.012890	AMGN
21	2003-12-15	-0.103030	0.004372	AMGN
22	2004-01-22	-0.010526	-0.025059	AMGN
23	2004-01-29	0.441441	0.011203	AMGN
24	2004-02-24	-0.128205	0.004286	AMGN
25	2004-04-22	-0.040936	-0.000874	AMGN
26	2004-04-27	-0.037975	0.009790	AMGN
27	2004-07-22	-0.197531	0.005719	AMGN
28	2004-07-27	-0.100000	0.004474	AMGN
29	2004-10-20	0.085106	-0.003885	AMGN
30	2004-10-26	0.221374	0.027118	AMGN
31	2005-01-27	0.192771	-0.008533	AMGN
32	2005-02-22	0.122581	0.000649	AMGN
33	2005-04-21	0.009615	0.014696	AMGN
34	2005-04-26	-0.049180	-0.010723	AMGN
35	2005-07-19	0.146667	-0.003392	AMGN
36	2005-07-26	-0.162791	0.016081	AMGN
37	2005-10-19	-0.082251	0.027635	AMGN
38	2005-10-25	-0.051095	0.008494	AMGN
39	2005-11-03	-0.098765	0.022559	AMGN
40	2005-12-14	0.066667	-0.011840	AMGN

	Date	Sentiment	Day Return	Ticker
0	2005-10-24	0.0	0.029504	AMP
	Date	Sentiment	Day Return	Ticker
0	2003-07-22	0.137931	-0.023249	AMZN
1	2003-10-21	0.118110	-0.006362	AMZN
2	2004-01-27	0.136986	-0.017797	AMZN
3	2004-04-22	-0.032787	0.063330	AMZN
4	2004-07-22	0.109244	0.048513	AMZN
5	2004-10-21	0.168142	-0.000253	AMZN
6	2005-02-02	0.136842	-0.027178	AMZN
7	2005-04-26	0.088235	-0.018307	AMZN
8	2005-07-26	0.165714	-0.012559	AMZN
9	2005-10-25	0.078014	-0.015145	AMZN
	Date	Sentiment	Day Return	Ticker
0	2001-05-02	0.155556	-0.020588	AN
1	2002-04-23	0.229630	0.014384	AN
2	2002-07-25	0.118012	-0.010543	AN
3	2002-10-24	-0.005025	-0.049774	AN
4	2003-02-06	-0.067308	-0.010025	AN
5	2003-04-28	-0.048649	0.040590	AN
6	2003-07-24	0.337931	-0.015107	AN
7	2003-10-30	0.264249	0.030286	AN
8	2004-02-05	0.221675	0.024879	AN
9	2004-04-29	0.365854	-0.015789	AN
10	2004-07-20	-0.082353	0.008414	AN

11	2004-10-28	-0.217949	0.023923	AN
12	2005-02-03	0.160000	0.030809	AN
13	2005-04-28	0.205128	-0.000553	AN
14	2005-07-28	0.300699	0.020999	AN
15	2005-10-27	0.236641	-0.011282	AN

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.005291	0.018983	APA
1	2002-04-25	-0.153374	0.018865	APA
2	2002-07-25	-0.091837	0.043975	APA
3	2002-10-24	0.062500	-0.022816	APA
4	2003-01-13	0.016575	0.023965	APA
5	2003-01-30	-0.147541	-0.012131	APA
6	2003-04-24	-0.180851	-0.005216	APA
7	2003-07-07	-0.114943	0.015903	APA
8	2003-07-24	-0.251232	-0.018583	APA
9	2003-10-23	0.011628	-0.016563	APA
10	2004-01-29	0.142857	-0.025679	APA
11	2004-04-22	0.000000	0.013256	APA
12	2004-07-29	0.162304	-0.006888	APA
13	2004-08-23	-0.038168	-0.018493	APA
14	2004-10-28	0.075697	-0.013399	APA
15	2005-01-27	0.108571	0.024868	APA
16	2005-04-28	0.165563	0.006578	APA
17	2005-07-28	0.113208	-0.005121	APA
18	2005-10-27	-0.083969	-0.033504	APA

	Date	Sentiment	Day Return	Ticker
0	2001-05-02	-0.428571	-0.044409	APC
1	2002-04-26	-0.067961	-0.006140	APC
2	2002-05-03	-0.378378	-0.001301	APC
3	2002-05-09	-0.102804	-0.008737	APC
4	2002-07-26	0.044335	0.016270	APC
5	2002-08-13	-0.145455	-0.018421	APC
6	2002-09-30	0.058824	0.012273	APC
7	2002-11-01	-0.073684	0.024139	APC
8	2002-11-12	-0.029240	-0.000643	APC
9	2003-01-31	0.233083	0.019006	APC
10	2003-02-20	-0.117371	0.004989	APC
11	2003-04-25	0.062500	-0.026455	APC
12	2003-05-08	0.291339	0.002873	APC
13	2003-08-01	0.017182	-0.030000	APC
14	2003-08-12	0.184466	0.003529	APC
15	2003-10-31	0.082126	0.009722	APC
16	2003-11-11	0.174194	-0.009195	APC
17	2004-01-30	-0.012658	0.022541	APC
18	2004-02-19	0.025907	-0.001369	APC
19	2004-04-30	0.244898	-0.007778	APC
20	2004-05-06	0.146199	-0.013204	APC
21	2004-07-30	0.120567	0.008263	APC
22	2004-08-05	0.076923	-0.009458	APC
23	2004-10-29	-0.134831	-0.005162	APC
24	2004-11-05	0.029126	0.010386	APC
25	2004-11-19	0.080292	0.004697	APC
26	2005-01-28	0.167260	0.005982	APC
27	2005-02-24	0.285714	0.013371	APC
28	2005-04-29	0.044248	0.000959	APC
29	2005-05-05	0.097345	0.016005	APC
30	2005-07-29	0.056180	-0.012849	APC

31	2005-08-04	0.153846	0.002527	APC
32	2005-10-28	0.035971	0.032916	APC
33	2005-11-08	0.000000	0.011060	APC
	Date	Sentiment	Day Return	Ticker
0	2004-07-28	0.276596	0.006061	APD
1	2004-10-27	0.195402	-0.000186	APD
2	2005-01-26	0.224000	0.001556	APD
3	2005-04-27	0.160784	0.003939	APD
4	2005-07-27	0.505976	0.018900	APD
5	2005-10-26	0.048860	0.013750	APD
	Date	Sentiment	Day Return	Ticker
0	2001-03-27	-0.074236	-0.040541	APOL
1	2001-12-18	0.000000	-0.033034	APOL
2	2002-06-25	0.095238	-0.001841	APOL
3	2002-08-29	-0.227586	0.092463	APOL
4	2002-10-08	0.008772	0.035344	APOL
5	2002-12-18	0.129534	0.032701	APOL
6	2003-03-25	0.080645	0.042815	APOL
7	2003-06-23	0.090090	0.022508	APOL
8	2003-08-28	-0.020619	0.029773	APOL
9	2003-10-07	-0.021739	0.014256	APOL
10	2003-12-18	0.203463	-0.004561	APOL
11	2004-03-12	0.161290	0.032336	APOL
12	2004-06-24	0.070423	0.034213	APOL
13	2004-08-13	0.038961	-0.004953	APOL
14	2004-08-25	0.235294	0.014806	APOL
15	2004-09-07	-0.267327	-0.020833	APOL
16	2004-10-05	0.197080	0.024879	APOL
17	2004-12-16	-0.079365	-0.005495	APOL
18	2005-03-29	0.000000	0.002324	APOL
19	2005-06-28	0.141414	0.024204	APOL
20	2005-09-19	-0.076923	-0.053721	APOL
21	2005-10-12	-0.041420	-0.014804	APOL
22	2005-12-15	0.011050	0.000455	APOL
	Date	Sentiment	Day Return	Ticker
0	2002-08-09	-0.838150	0.023129	ASH
1	2002-10-21	-0.032641	0.057476	ASH
2	2003-01-23	-0.238411	0.043312	ASH
3	2003-04-22	-0.313131	0.028088	ASH
4	2003-07-22	-0.238938	0.017377	ASH
5	2003-10-21	0.012987	0.002770	ASH
6	2004-01-26	-0.079545	0.006561	ASH
7	2004-03-19	-0.061611	-0.051462	ASH
8	2004-04-26	0.126531	0.014730	ASH
9	2004-07-26	0.107438	-0.032869	ASH
10	2004-10-25	0.011407	-0.035789	ASH
11	2005-01-25	-0.127389	-0.000347	ASH
12	2005-04-25	-0.188679	-0.011825	ASH
13	2005-04-28	-0.028986	-0.039557	ASH
14	2005-07-25	0.116466	-0.039782	ASH
15	2005-10-24	0.028340	0.017143	ASH
	Date	Sentiment	Day Return	Ticker
0	2002-04-17	-0.040541	-0.011765	ATI
1	2002-07-17	-0.047619	-0.045934	ATI
2	2002-10-16	-0.064039	-0.068966	ATI
3	2003-01-21	-0.157233	-0.050157	ATI
4	2003-04-22	-0.178295	-0.005479	ATI

5	2003-07-23	-0.005917	-0.031169	ATI
6	2003-10-22	0.051948	-0.062745	ATI
7	2004-01-21	0.125000	-0.057741	ATI
8	2004-04-21	0.080000	-0.031760	ATI
9	2004-07-20	0.073826	0.041893	ATI
10	2004-10-20	0.230047	0.096296	ATI
11	2005-01-31	0.357143	0.095890	ATI
12	2005-04-21	0.326829	-0.011134	ATI
13	2005-07-27	0.250000	-0.048136	ATI
14	2005-10-26	0.351351	-0.026804	ATI

	Date	Sentiment	Day Return	Ticker
0	2001-12-07	0.085973	-0.017647	AVP
1	2002-04-18	0.395498	-0.023494	AVP
2	2002-05-03	0.415584	-0.006522	AVP
3	2002-07-19	0.324759	-0.024107	AVP
4	2002-10-18	0.463918	0.072136	AVP
5	2002-12-10	0.430233	0.047646	AVP
6	2003-02-04	0.442029	0.012463	AVP
7	2003-04-25	0.241071	-0.006776	AVP
8	2003-07-23	0.304054	-0.000623	AVP
9	2003-10-28	0.425455	0.000000	AVP
10	2004-02-03	0.657993	0.044960	AVP
11	2004-04-30	0.496000	0.024515	AVP
12	2004-07-28	0.527950	-0.017433	AVP
13	2004-10-29	0.125000	-0.028256	AVP
14	2005-02-01	0.339683	0.026824	AVP
15	2005-05-02	0.339450	-0.029757	AVP
16	2005-07-19	0.225513	-0.049787	AVP
17	2005-10-28	-0.130719	0.096685	AVP

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.036304	-0.002708	AVY
1	2002-01-30	0.014286	0.018949	AVY
2	2002-03-18	0.438596	0.009493	AVY
3	2002-04-23	0.037879	0.024800	AVY
4	2002-04-25	0.173077	-0.009139	AVY
5	2002-07-23	0.235772	0.015066	AVY
6	2002-07-25	0.281046	-0.028945	AVY
7	2002-10-22	-0.411765	0.012151	AVY
8	2002-10-25	0.206897	0.031930	AVY
9	2003-01-28	-0.066079	-0.004544	AVY
10	2003-03-05	0.113636	-0.006239	AVY
11	2003-04-22	-0.136364	0.001787	AVY
12	2003-04-29	-0.210526	-0.001319	AVY
13	2003-05-13	0.187500	0.003752	AVY
14	2003-06-23	-0.239669	-0.012600	AVY
15	2003-07-22	-0.205575	0.020893	AVY
16	2003-07-29	0.025210	-0.004776	AVY
17	2003-10-21	-0.196141	-0.041555	AVY
18	2003-10-29	0.116279	0.009608	AVY
19	2004-01-27	0.109434	0.073132	AVY
20	2004-02-12	0.000000	-0.001642	AVY
21	2004-04-20	0.115512	-0.023483	AVY
22	2004-04-27	0.055118	-0.003538	AVY
23	2004-07-20	0.105263	0.000984	AVY
24	2004-07-28	0.163399	-0.004098	AVY
25	2004-10-19	-0.041475	-0.012195	AVY
26	2004-10-27	0.000000	0.016054	AVY

27	2005-01-25	0.150215	0.025546	AVY
28	2005-02-16	-0.016667	-0.005259	AVY
29	2005-04-25	-0.026738	0.007682	AVY
30	2005-04-26	-0.265993	0.024008	AVY
31	2005-07-26	0.000000	0.000529	AVY
32	2005-08-02	0.004651	-0.000881	AVY
33	2005-10-25	0.028807	0.025185	AVY
34	2005-10-27	0.287671	-0.003218	AVY
	Date	Sentiment	Day Return	Ticker
0	2002-04-18	0.065217	0.033902	AXP
1	2002-07-22	-0.020134	-0.065484	AXP
2	2002-10-28	-0.268012	0.028220	AXP
3	2003-01-27	-0.037344	0.004509	AXP
4	2003-04-24	-0.057751	0.009537	AXP
5	2003-07-28	0.181572	-0.018321	AXP
6	2003-10-27	0.343849	-0.026245	AXP
7	2004-01-26	0.278810	0.019816	AXP
8	2004-04-22	0.377953	0.024203	AXP
9	2004-07-26	0.216730	0.016421	AXP
10	2004-10-25	0.018750	-0.010638	AXP
11	2004-11-15	-0.532847	0.007375	AXP
12	2005-01-24	0.200000	0.010567	AXP
13	2005-02-01	0.550201	0.027149	AXP
14	2005-04-26	0.179283	0.019782	AXP
15	2005-06-07	0.202899	0.011097	AXP
16	2005-07-25	0.224490	-0.006193	AXP
17	2005-10-24	0.090129	0.033160	AXP
	Date	Sentiment	Day Return	Ticker
0	2001-05-24	0.244240	0.013198	AZO
1	2001-12-05	0.231441	0.069595	AZO
2	2002-05-22	0.255814	0.021586	AZO
3	2002-09-25	0.276119	0.040425	AZO
4	2002-12-12	0.191638	-0.081763	AZO
5	2003-03-05	0.291480	0.055474	AZO
6	2003-05-28	0.324895	-0.021043	AZO
7	2003-09-22	0.367965	0.009450	AZO
8	2003-12-10	0.283333	-0.072254	AZO
9	2004-03-03	0.219512	0.011000	AZO
10	2004-05-26	0.373913	0.018723	AZO
11	2004-09-21	0.139013	0.003185	AZO
12	2004-12-08	0.341085	0.002362	AZO
13	2005-03-02	0.327434	0.026409	AZO
14	2005-05-25	0.426087	0.021176	AZO
15	2005-09-21	0.495495	0.007135	AZO
16	2005-12-06	0.276753	0.063037	AZO
	Date	Sentiment	Day Return	Ticker
0	2001-12-13	-0.410526	0.015089	BA
1	2002-04-17	0.039370	-0.045846	BA
2	2002-07-17	0.099291	0.012258	BA
3	2002-10-16	0.028986	-0.051617	BA
4	2003-01-30	0.022556	0.012884	BA
5	2003-04-23	-0.145631	0.005000	BA
6	2003-07-23	-0.093333	0.013958	BA
7	2003-10-29	0.064846	0.033557	BA
8	2003-12-01	-0.056338	0.011170	BA
9	2004-01-29	-0.040498	-0.004706	BA
10	2004-04-26	-0.076923	0.002086	BA

11	2004-04-28	0.083333	-0.000454	BA
12	2004-07-28	0.039683	0.005540	BA
13	2004-10-27	-0.093851	-0.017647	BA
14	2004-11-09	-0.182482	0.012729	BA
15	2005-02-02	-0.014706	0.012209	BA
16	2005-03-07	-0.415094	0.013561	BA
17	2005-04-27	-0.003690	0.020003	BA
18	2005-06-30	0.177914	0.023256	BA
19	2005-07-27	0.327731	-0.014771	BA
20	2005-08-03	-0.200000	0.010155	BA
21	2005-10-26	0.217391	-0.004587	BA

	Date	Sentiment	Day Return	Ticker
0	2001-04-16	-0.314554	-0.011310	BAC
1	2001-04-18	-0.077720	0.056077	BAC
2	2001-07-16	-0.124378	-0.001951	BAC
3	2001-12-19	-0.355705	0.010501	BAC
4	2001-12-21	-0.061538	-0.022998	BAC
5	2002-04-15	0.153374	-0.012134	BAC
6	2002-04-16	-0.132743	0.011731	BAC
7	2002-04-17	0.104651	0.003971	BAC
8	2002-04-23	-0.258537	0.014085	BAC
9	2002-07-15	-0.105023	0.010283	BAC
10	2002-07-17	0.000000	-0.033457	BAC
11	2002-07-24	-0.016760	0.024483	BAC
12	2002-08-06	-0.416667	0.007589	BAC
13	2002-10-15	-0.102041	0.043651	BAC
14	2002-10-16	-0.098901	0.026882	BAC
15	2002-10-24	-0.376744	-0.026443	BAC
16	2002-12-11	0.072165	0.012382	BAC
17	2003-01-10	-0.258741	0.007437	BAC
18	2003-01-15	-0.173770	-0.014211	BAC
19	2003-01-16	-0.209524	-0.004068	BAC
20	2003-01-24	-0.088435	-0.027654	BAC
21	2003-04-14	-0.018519	0.006430	BAC
22	2003-04-16	-0.049383	-0.011805	BAC
23	2003-04-29	-0.111111	0.000271	BAC
24	2003-07-14	-0.059289	0.000719	BAC
25	2003-07-15	-0.028846	-0.005952	BAC
26	2003-07-16	0.016393	-0.011228	BAC
27	2003-07-22	0.015773	0.012660	BAC
28	2003-10-14	0.093023	-0.003021	BAC
29	2003-10-15	0.141667	-0.008338	BAC
30	2003-10-16	0.217391	-0.001584	BAC
31	2003-10-23	-0.060172	0.009256	BAC
32	2003-10-27	-0.014085	-0.009825	BAC
33	2004-01-15	-0.059259	-0.007944	BAC
34	2004-01-27	0.118644	-0.003645	BAC
35	2004-01-29	-0.238532	-0.000988	BAC
36	2004-04-14	0.013699	0.010599	BAC
37	2004-04-15	0.384615	-0.001989	BAC
38	2004-04-21	0.045872	0.004738	BAC
39	2004-07-09	-0.426087	-0.002259	BAC
40	2004-07-14	0.037736	-0.003546	BAC
41	2004-07-22	-0.237288	0.012406	BAC
42	2004-10-14	-0.136986	-0.013393	BAC
43	2004-10-20	-0.330049	-0.014427	BAC
44	2005-01-18	0.128889	0.015320	BAC

45	2005-02-02	-0.123360	0.006028	BAC
46	2005-02-22	-0.373737	-0.007684	BAC
47	2005-04-18	0.133690	0.002016	BAC
48	2005-04-26	-0.025157	-0.000896	BAC
49	2005-05-04	0.059459	0.008114	BAC
50	2005-06-30	0.292135	-0.019140	BAC
51	2005-07-18	-0.052632	-0.004637	BAC
52	2005-07-26	-0.074468	-0.000897	BAC
53	2005-10-19	0.057592	0.014098	BAC
54	2005-10-27	-0.118750	-0.000694	BAC
55	2005-11-14	-0.275168	0.006842	BAC

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.156364	-0.017582	BAX
1	2002-03-14	-1.000000	-0.002679	BAX
2	2002-04-18	0.257384	0.025664	BAX
3	2002-06-10	0.118280	0.014808	BAX
4	2002-07-18	0.060686	-0.173127	BAX
5	2002-10-17	0.052632	-0.102349	BAX
6	2003-01-22	0.079646	-0.011706	BAX
7	2003-04-16	-0.196172	-0.046789	BAX
8	2003-07-17	-0.030612	0.021676	BAX
9	2003-10-16	0.095406	0.028076	BAX
10	2004-01-29	0.268293	0.038642	BAX
11	2004-04-22	0.120370	0.007463	BAX
12	2004-07-22	-0.016393	0.047635	BAX
13	2004-10-21	0.134752	-0.011928	BAX
14	2005-01-27	0.151899	-0.014999	BAX
15	2005-04-21	0.304965	0.029185	BAX
16	2005-07-21	0.090278	0.026737	BAX
17	2005-10-20	0.159420	-0.010458	BAX

	Date	Sentiment	Day Return	Ticker
0	2001-06-21	0.490196	-0.043764	BBBY
1	2001-12-20	0.416667	0.008372	BBBY
2	2002-04-03	0.638298	-0.005039	BBBY
3	2002-06-20	0.616438	-0.002890	BBBY
4	2002-09-25	0.508772	0.029655	BBBY
5	2002-12-18	0.604651	-0.009498	BBBY
6	2003-04-02	0.607843	0.019540	BBBY
7	2003-06-18	0.594595	0.003785	BBBY
8	2003-09-24	0.670886	-0.009797	BBBY
9	2003-12-17	0.663158	0.026721	BBBY
10	2004-03-31	0.653846	0.004074	BBBY
11	2004-06-23	0.679012	0.023389	BBBY
12	2004-09-22	0.595238	0.000506	BBBY
13	2004-12-15	0.752577	-0.010307	BBBY
14	2005-04-06	0.733333	-0.020267	BBBY
15	2005-06-22	0.733333	-0.000676	BBBY
16	2005-09-21	0.260870	-0.036312	BBBY
17	2005-12-21	0.393258	0.001214	BBBY

	Date	Sentiment	Day Return	Ticker
0	2002-07-11	-0.008086	0.025620	BBT
1	2002-10-11	-0.076364	-0.014986	BBT
2	2003-01-13	-0.006173	-0.007823	BBT
3	2003-01-21	0.005525	-0.078405	BBT
4	2003-04-14	-0.140351	0.012207	BBT
5	2003-07-14	-0.079365	-0.002836	BBT
6	2003-07-16	0.394366	-0.014076	BBT

7	2003-10-14	-0.029900	0.008859	BBT
8	2003-10-15	0.134146	-0.010735	BBT
9	2004-01-13	0.080214	-0.016644	BBT
10	2004-01-21	0.280899	0.010244	BBT
11	2004-04-13	0.126354	-0.011451	BBT
12	2004-04-21	0.486339	0.005099	BBT
13	2004-07-13	0.165746	-0.018699	BBT
14	2004-07-21	0.336957	0.001572	BBT
15	2004-10-14	0.331081	-0.015121	BBT
16	2004-10-19	0.504425	-0.008229	BBT
17	2005-01-14	0.091525	0.009657	BBT
18	2005-01-19	0.473684	-0.011785	BBT
19	2005-04-13	0.165109	-0.022680	BBT
20	2005-04-20	0.184314	-0.011880	BBT
21	2005-07-13	0.253589	-0.022145	BBT
22	2005-07-20	-0.019355	0.015621	BBT
23	2005-10-14	0.118211	0.008462	BBT

	Date	Sentiment	Day Return	Ticker
0	2001-04-03	0.323944	-0.039329	BBY
1	2001-12-18	0.356467	0.041637	BBY
2	2002-04-02	0.444444	-0.013026	BBY
3	2002-06-18	0.543750	0.000256	BBY
4	2002-09-17	0.309091	0.018400	BBY
5	2002-12-17	0.297297	-0.043825	BBY
6	2003-01-09	0.347368	0.059690	BBY
7	2003-04-01	0.264637	0.049099	BBY
8	2003-06-18	0.456250	-0.011773	BBY
9	2003-09-17	0.611111	0.011991	BBY
10	2003-10-21	0.257143	0.020377	BBY
11	2003-12-17	0.526316	0.046748	BBY
12	2004-01-08	0.523810	0.004112	BBY
13	2004-03-31	0.551402	0.007205	BBY
14	2004-06-16	0.534177	-0.003065	BBY
15	2004-09-15	0.610526	0.026537	BBY
16	2004-12-15	0.591133	0.010472	BBY
17	2005-01-06	0.451429	-0.032595	BBY
18	2005-04-01	0.536993	-0.036190	BBY
19	2005-06-14	0.543544	0.063529	BBY
20	2005-09-13	0.529070	-0.034906	BBY
21	2005-12-13	0.382114	-0.035346	BBY

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.035176	-0.002867	BC
1	2002-07-25	0.059459	0.003828	BC
2	2002-10-25	0.120879	0.054545	BC
3	2003-04-24	0.090909	0.029370	BC

	Date	Sentiment	Day Return	Ticker
0	2002-03-11	-1.000000	0.000363	BCR
1	2002-04-16	-0.394958	-0.006297	BCR
2	2002-05-08	-0.087719	0.001657	BCR
3	2002-07-17	-0.109244	0.002985	BCR
4	2002-10-16	-0.203252	0.004717	BCR
5	2002-12-13	-0.068966	-0.006993	BCR
6	2003-01-28	0.086093	0.009448	BCR
7	2003-04-15	0.245675	-0.025197	BCR
8	2003-07-16	0.200000	-0.025926	BCR
9	2003-08-13	0.184211	-0.009510	BCR
10	2003-10-15	0.303867	0.000000	BCR

11	2003-11-10	-0.093525	-0.010465	BCR
12	2004-01-28	0.065327	-0.016183	BCR
13	2004-03-09	0.106383	0.007552	BCR
14	2004-04-05	0.232877	0.006113	BCR
15	2004-04-20	-0.012346	0.010076	BCR
16	2004-05-06	0.156627	-0.007919	BCR
17	2004-07-20	0.055215	-0.005258	BCR
18	2004-08-10	0.000000	-0.000380	BCR
19	2004-10-19	0.156463	-0.010775	BCR
20	2004-11-08	-0.247525	0.003599	BCR
21	2005-01-26	0.065868	0.016383	BCR
22	2005-03-31	-0.015152	-0.002345	BCR
23	2005-04-19	0.185185	0.004360	BCR
24	2005-05-10	0.010101	-0.011028	BCR
25	2005-07-19	0.066667	0.004487	BCR
26	2005-08-04	-0.204819	-0.012112	BCR
27	2005-10-18	0.103448	-0.008851	BCR
28	2005-11-08	-0.151515	-0.000159	BCR
29	2005-11-22	0.152778	-0.004789	BCR

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.107807	-0.018841	BDX
1	2002-04-25	-0.276836	0.035342	BDX
2	2002-07-25	-0.364103	0.017736	BDX
3	2002-11-07	0.048780	0.000323	BDX
4	2003-01-08	0.233533	-0.021639	BDX
5	2003-01-23	0.053571	0.060000	BDX
6	2003-04-25	-0.141243	0.047393	BDX
7	2003-07-24	-0.113208	-0.041558	BDX
8	2003-11-06	0.150442	0.022472	BDX
9	2004-01-29	-0.004525	0.034833	BDX
10	2004-04-22	0.097087	0.022465	BDX
11	2004-07-02	-0.608696	0.010000	BDX
12	2004-07-22	-0.114286	-0.016768	BDX
13	2004-11-04	0.251142	0.030448	BDX
14	2005-01-26	0.393939	-0.007804	BDX
15	2005-04-27	0.073394	0.025852	BDX
16	2005-07-22	0.201970	-0.010631	BDX
17	2005-11-03	0.298507	0.027473	BDX

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.012048	0.025000	BEN
1	2002-04-25	-0.068966	-0.000247	BEN
2	2002-07-25	0.112500	-0.027630	BEN
3	2002-10-24	-0.094340	-0.022412	BEN
4	2003-01-23	-0.076923	0.003787	BEN
5	2003-04-24	0.012346	-0.014262	BEN
6	2003-07-24	0.259669	-0.011162	BEN
7	2003-10-23	0.063830	0.015611	BEN
8	2004-01-22	0.215385	-0.003336	BEN
9	2004-04-22	0.192982	0.030492	BEN
10	2004-07-22	0.067485	-0.002245	BEN
11	2004-10-28	0.299270	0.029636	BEN
12	2005-01-27	0.100000	-0.008271	BEN
13	2005-04-28	0.241830	0.007823	BEN
14	2005-07-28	0.307692	-0.005113	BEN
15	2005-10-27	0.213115	-0.019027	BEN

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	-0.040724	0.026346	BHI

1	2002-04-23	0.016949	0.020576	BHI
2	2002-07-25	-0.084337	-0.009630	BHI
3	2002-10-24	0.046414	0.020174	BHI
4	2003-02-13	-0.033816	-0.045928	BHI
5	2003-04-22	0.029787	0.020901	BHI
6	2003-07-24	-0.042654	-0.007872	BHI
7	2003-10-23	-0.065693	-0.028571	BHI
8	2004-02-12	0.186603	0.023269	BHI
9	2004-04-27	0.210084	0.020533	BHI
10	2004-07-29	0.145374	-0.009262	BHI
11	2004-10-28	0.250000	-0.009445	BHI
12	2005-02-17	0.260664	-0.037370	BHI
13	2005-04-27	0.182222	-0.031347	BHI
14	2005-07-29	0.315175	-0.022645	BHI
15	2005-10-28	0.312821	0.015668	BHI

	Date	Sentiment	Day Return	Ticker
0	2002-05-21	0.248677	-0.004023	BIG
1	2002-08-21	0.429825	-0.049587	BIG
2	2002-11-20	0.125000	-0.019920	BIG
3	2002-12-05	-0.733333	-0.030977	BIG
4	2003-01-09	-0.750000	0.010909	BIG
5	2003-02-06	-0.809524	-0.006184	BIG
6	2003-02-26	0.253219	0.081000	BIG
7	2003-03-06	-0.600000	0.010909	BIG
8	2003-04-10	-0.523810	0.051607	BIG
9	2003-05-20	0.029412	0.023908	BIG
10	2003-06-05	-1.000000	0.010601	BIG
11	2003-08-20	0.038674	0.018605	BIG
12	2003-09-04	-0.840000	-0.005482	BIG
13	2003-11-19	-0.086093	0.029936	BIG
14	2004-02-25	0.013158	-0.025676	BIG
15	2004-05-19	0.266667	-0.025830	BIG
16	2004-08-18	-0.182222	0.000816	BIG
17	2004-11-17	-0.279621	0.019608	BIG
18	2005-01-06	-0.270270	-0.035556	BIG
19	2005-02-23	-0.019355	-0.058777	BIG
20	2005-05-17	-0.051546	0.062500	BIG
21	2005-08-17	0.039301	0.077778	BIG
22	2005-11-16	-0.136929	0.014038	BIG

	Date	Sentiment	Day Return	Ticker
0	2001-04-12	0.187500	0.094730	BIIB
1	2001-05-10	-0.095238	-0.042603	BIIB
2	2002-03-25	-1.000000	-0.029624	BIIB
3	2002-04-18	-0.151515	0.049524	BIIB
4	2002-06-10	-0.306122	-0.001821	BIIB
5	2002-07-17	-0.229885	0.024655	BIIB
6	2002-10-16	-0.385714	-0.017262	BIIB
7	2003-01-30	-0.164179	-0.014054	BIIB
8	2003-01-31	0.000000	0.015833	BIIB
9	2003-02-20	-0.600000	-0.013708	BIIB
10	2003-04-17	0.146341	0.049720	BIIB
11	2003-06-23	0.248227	-0.085149	BIIB
12	2003-07-24	0.000000	0.002940	BIIB
13	2003-10-28	-0.076087	0.022985	BIIB
14	2004-11-08	-0.385965	-0.024548	BIIB
15	2004-11-24	-0.247788	-0.009970	BIIB
16	2005-02-28	-0.506977	0.026560	BIIB

17	2005-04-27	-0.197674	-0.012672	BIIB
18	2005-07-26	-0.023529	0.008836	BIIB
19	2005-08-02	0.231707	0.009642	BIIB
20	2005-08-09	-0.413333	0.033584	BIIB
21	2005-10-26	0.052133	-0.004974	BIIB
	Date	Sentiment	Day Return	Ticker
0	2002-10-15	-0.294118	-0.016535	BK
1	2003-01-21	-0.159292	-0.039781	BK
2	2003-04-15	-0.193916	0.044522	BK
3	2003-07-15	-0.112426	-0.001905	BK
4	2003-10-21	-0.158470	-0.006477	BK
5	2004-01-20	0.200000	0.000292	BK
6	2004-04-20	0.142857	-0.019051	BK
7	2004-07-20	0.105058	0.006289	BK
8	2004-10-19	0.075269	-0.013791	BK
9	2005-01-19	0.159763	-0.038168	BK
10	2005-03-16	0.094017	0.001997	BK
11	2005-04-19	0.011905	-0.004522	BK
12	2005-07-19	-0.022222	0.000673	BK
13	2005-10-18	0.022727	-0.004050	BK
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	-0.075269	-0.064718	BLL
1	2002-07-25	0.169399	0.030889	BLL
2	2002-08-30	0.291866	0.012398	BLL
3	2002-10-24	0.188525	-0.062121	BLL
4	2003-01-29	-0.024000	0.004273	BLL
5	2003-04-24	-0.221477	0.011746	BLL
6	2003-07-24	0.035294	0.004842	BLL
7	2003-10-28	0.093220	0.007871	BLL
8	2004-01-29	0.212670	-0.015832	BLL
9	2004-04-29	0.022472	-0.026370	BLL
10	2004-07-29	0.200000	-0.004674	BLL
11	2004-10-28	0.153488	0.048953	BLL
12	2005-01-27	0.268293	-0.015581	BLL
13	2005-04-28	0.337580	-0.025500	BLL
14	2005-07-28	0.034483	0.027297	BLL
15	2005-10-27	0.128205	0.015882	BLL
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.343284	0.005209	BMS
1	2002-07-23	0.175966	0.065679	BMS
2	2002-08-21	-0.059701	0.045703	BMS
3	2002-10-23	0.357664	0.037776	BMS
4	2003-01-23	0.188285	-0.012661	BMS
5	2003-04-23	-0.064220	-0.006476	BMS
6	2003-07-23	-0.053942	-0.004582	BMS
7	2003-10-23	-0.154229	0.009977	BMS
8	2004-01-22	0.142857	-0.007233	BMS
9	2004-04-22	0.298429	0.076482	BMS
10	2004-07-22	0.380952	0.021887	BMS
11	2004-10-21	0.116505	0.011834	BMS
12	2005-01-05	0.391304	0.001061	BMS
13	2005-01-26	0.158879	0.003101	BMS
14	2005-04-21	0.036649	0.027407	BMS
15	2005-07-27	0.139896	-0.024776	BMS
16	2005-10-26	0.017794	-0.007422	BMS
	Date	Sentiment	Day Return	Ticker
0	2001-04-25	-0.326316	0.037591	BMV

1	2001-12-13	-0.246575	-0.024876	BMY
2	2002-04-03	-0.386667	-0.011796	BMY
3	2002-04-25	0.141463	-0.032686	BMY
4	2002-07-23	0.120482	-0.009390	BMY
5	2002-10-24	-0.150000	0.015120	BMY
6	2003-03-10	-0.693989	0.023182	BMY
7	2003-04-29	-0.072727	0.004382	BMY
8	2003-07-24	0.142857	-0.016369	BMY
9	2003-10-23	-0.042373	0.014141	BMY
10	2003-12-18	0.462264	0.005543	BMY
11	2004-01-29	-0.181395	0.018375	BMY
12	2004-03-15	-0.626374	-0.024400	BMY
13	2004-04-28	-0.017341	0.015949	BMY
14	2004-07-29	-0.144385	-0.018696	BMY
15	2004-10-29	-0.112299	-0.017610	BMY
16	2004-12-06	-0.458333	-0.006639	BMY
17	2005-01-27	-0.050633	-0.007007	BMY
18	2005-03-30	0.016393	0.011485	BMY
19	2005-04-28	-0.195980	0.017822	BMY
20	2005-07-28	0.121387	-0.003168	BMY
21	2005-10-28	-0.057692	0.016346	BMY

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	0.009009	0.024398	BRCM
1	2001-06-07	-0.400000	0.137044	BRCM
2	2002-04-08	0.153846	0.073828	BRCM
3	2002-04-17	-0.007042	-0.000518	BRCM
4	2002-07-18	0.231527	-0.028133	BRCM
5	2002-10-17	0.013575	-0.035631	BRCM
6	2003-01-23	-0.050505	0.002847	BRCM
7	2003-04-16	0.125541	0.004289	BRCM
8	2003-07-22	0.083032	0.021170	BRCM
9	2003-08-18	-0.303797	0.058851	BRCM
10	2003-10-16	0.333333	0.009577	BRCM
11	2004-01-27	0.000000	-0.013366	BRCM
12	2004-02-18	-0.134752	0.010952	BRCM
13	2004-04-22	0.184783	0.050463	BRCM
14	2004-07-22	-0.011364	0.034091	BRCM
15	2004-09-13	-0.448980	0.052083	BRCM
16	2004-10-21	-0.059406	0.057986	BRCM
17	2005-01-27	0.210728	0.005592	BRCM
18	2005-04-21	0.157895	0.030769	BRCM
19	2005-07-21	0.231373	-0.026966	BRCM
20	2005-10-20	0.184549	0.010723	BRCM

	Date	Sentiment	Day Return	Ticker
0	2001-04-23	-0.101852	0.006000	BSX
1	2001-04-25	0.079038	0.023102	BSX
2	2001-10-18	0.030303	-0.014892	BSX
3	2002-03-19	-0.254545	0.027083	BSX
4	2002-03-27	0.112195	-0.003619	BSX
5	2002-04-16	0.224000	-0.006870	BSX
6	2002-04-18	0.100437	0.005600	BSX
7	2002-05-02	-0.108571	-0.005964	BSX
8	2002-05-14	0.165829	0.007214	BSX
9	2002-05-22	-0.219048	-0.010220	BSX
10	2002-05-24	-0.086420	-0.016423	BSX
11	2002-07-18	0.098039	-0.040590	BSX
12	2002-07-23	0.084175	-0.037985	BSX

13	2002-07-30	-0.059459	-0.019829	BSX
14	2002-08-08	0.154639	0.039604	BSX
15	2002-08-28	-0.082192	-0.011274	BSX
16	2002-10-02	-0.636364	-0.044295	BSX
17	2002-10-17	-0.091787	-0.002740	BSX
18	2002-10-22	0.290323	-0.012329	BSX
19	2002-11-19	-0.062857	0.005783	BSX
20	2002-11-21	-0.244635	0.005875	BSX
21	2003-01-03	0.053097	0.013889	BSX
22	2003-01-30	0.050279	-0.027404	BSX
23	2003-02-04	-0.207792	0.001219	BSX
24	2003-02-14	-0.040936	0.023750	BSX
25	2003-03-20	0.006211	0.023388	BSX
26	2003-04-01	-0.257143	0.014842	BSX
27	2003-04-16	-0.061947	-0.011329	BSX
28	2003-04-21	0.256318	-0.012322	BSX
29	2003-05-15	0.145299	0.009375	BSX
30	2003-06-16	-0.469534	0.012320	BSX
31	2003-07-03	0.258621	0.025574	BSX
32	2003-07-17	0.255814	0.002654	BSX
33	2003-07-22	-0.222222	-0.006024	BSX
34	2003-09-17	-0.501976	0.008570	BSX
35	2003-10-16	0.132420	0.000927	BSX
36	2003-10-21	0.218750	0.003774	BSX
37	2004-01-29	-0.005525	0.027249	BSX
38	2004-02-02	0.225806	-0.006061	BSX
39	2004-02-24	0.072165	0.043489	BSX
40	2004-04-20	0.037383	-0.039171	BSX
41	2004-04-22	0.167347	0.019300	BSX
42	2004-05-27	0.114583	-0.001770	BSX
43	2004-06-01	0.363636	0.030508	BSX
44	2004-07-01	-0.219512	-0.006515	BSX
45	2004-07-22	0.033333	-0.054830	BSX
46	2004-07-26	-0.126506	0.035072	BSX
47	2004-08-26	0.149123	-0.006486	BSX
48	2004-09-01	-0.193220	0.041633	BSX
49	2004-10-19	0.063830	-0.068627	BSX
50	2004-10-21	0.055351	-0.027131	BSX
51	2005-04-19	0.230769	-0.055285	BSX
52	2005-07-19	0.371622	0.029818	BSX
53	2005-10-14	0.155709	-0.014050	BSX
54	2005-11-15	0.021505	0.005613	BSX
55	2005-12-05	0.278431	0.019737	BSX
	Date	Sentiment	Day Return	Ticker
0	2002-10-16	-0.069231	-0.144074	BTU
1	2003-01-30	0.190909	-0.022901	BTU
2	2003-04-16	0.055556	0.000370	BTU
3	2003-07-16	0.044248	0.001538	BTU
4	2003-10-16	0.100437	0.003221	BTU
5	2004-01-29	0.237624	0.019355	BTU
6	2004-04-20	0.065868	-0.030303	BTU
7	2004-07-15	0.147679	0.040716	BTU
8	2004-10-14	0.085202	0.020104	BTU
9	2005-01-27	0.156863	0.023710	BTU
10	2005-03-02	0.440000	0.013751	BTU
11	2005-04-19	0.261364	0.031235	BTU
12	2005-07-19	0.177914	0.075893	BTU

13	2005-10-18	-0.113514	-0.056933	BTU
	Date	Sentiment	Day Return	Ticker
0	2001-04-25	-0.127273	-0.012632	BXP
1	2002-01-23	-0.230769	-0.007149	BXP
2	2002-07-24	-0.232000	0.004651	BXP
3	2002-09-03	-0.077670	0.004474	BXP
4	2002-10-23	-0.309804	-0.002006	BXP
5	2003-01-22	-0.018051	0.009972	BXP
6	2003-04-23	-0.244444	0.003970	BXP
7	2003-07-23	-0.075377	-0.012658	BXP
8	2003-10-22	-0.162264	0.000227	BXP
9	2004-01-28	0.183673	-0.011004	BXP
10	2004-04-28	0.106061	-0.001053	BXP
11	2004-07-21	0.072464	-0.012775	BXP
12	2004-10-27	0.038298	-0.001012	BXP
13	2005-01-26	0.035176	-0.001033	BXP
14	2005-04-27	-0.127273	0.026196	BXP
15	2005-07-27	0.154150	0.005333	BXP
16	2005-10-26	0.111111	-0.006795	BXP
	Date	Sentiment	Day Return	Ticker
0	2001-07-16	0.011583	-0.017000	C
1	2001-12-19	0.225225	0.021450	C
2	2002-04-15	0.125984	-0.021938	C
3	2002-05-21	0.371795	-0.024569	C
4	2002-05-29	-0.027322	-0.005032	C
5	2002-07-17	-0.048780	-0.017819	C
6	2002-10-15	-0.100000	0.034545	C
7	2002-12-09	-0.144781	-0.020325	C
8	2002-12-23	-0.196581	0.000797	C
9	2003-01-21	0.060606	-0.032137	C
10	2003-01-23	0.027356	0.027386	C
11	2003-04-14	0.033175	0.015592	C
12	2003-07-14	0.030928	0.002553	C
13	2003-07-15	-0.092896	-0.009937	C
14	2003-07-16	0.329412	-0.025247	C
15	2003-07-17	0.033333	-0.008407	C
16	2003-10-20	0.252918	0.015612	C
17	2003-11-10	0.098765	0.004188	C
18	2004-01-20	0.263804	-0.014200	C
19	2004-01-22	0.171831	0.005754	C
20	2004-03-29	-0.176471	0.013228	C
21	2004-04-15	0.308725	-0.007555	C
22	2004-05-10	-0.369863	-0.007432	C
23	2004-07-15	0.277108	-0.019734	C
24	2004-07-20	-0.054545	0.003874	C
25	2004-10-14	0.171930	-0.012206	C
26	2005-01-20	0.045643	0.005684	C
27	2005-01-31	0.070866	0.001020	C
28	2005-02-11	0.142857	0.008163	C
29	2005-04-15	0.161290	-0.003702	C
30	2005-06-02	-0.235955	0.001259	C
31	2005-06-24	0.204188	0.000853	C
32	2005-07-14	-0.187500	0.013734	C
33	2005-07-18	-0.254019	-0.015317	C
34	2005-07-21	-0.139785	-0.003386	C
35	2005-10-17	0.079470	-0.011907	C
	Date	Sentiment	Day Return	Ticker

0	2001-07-23	0.054152	-0.016632	CA
1	2002-04-24	0.114094	-0.031004	CA
2	2002-05-14	-1.000000	0.043716	CA
3	2002-07-22	0.021097	0.000980	CA
4	2002-07-24	-0.155894	0.054658	CA
5	2002-08-15	-0.370787	0.070613	CA
6	2002-10-22	0.133047	-0.061288	CA
7	2002-10-23	-0.026316	0.125954	CA
8	2002-10-29	0.435897	-0.016304	CA
9	2002-11-14	-0.037736	0.060274	CA
10	2003-01-22	0.164948	-0.089674	CA
11	2003-01-29	0.047619	0.003577	CA
12	2003-02-25	-0.221239	0.027397	CA
13	2003-04-21	0.181435	-0.002712	CA
14	2003-05-15	-0.200000	-0.004472	CA
15	2003-07-23	0.241379	-0.011556	CA
16	2003-08-21	0.026549	0.001992	CA
17	2003-10-08	-0.121951	0.035395	CA
18	2003-10-22	-0.003663	-0.002776	CA
19	2003-10-27	0.113636	-0.002609	CA
20	2003-11-19	0.100917	0.025305	CA
21	2004-01-21	0.245902	-0.002805	CA
22	2004-01-26	0.327103	-0.004404	CA
23	2004-02-26	0.100592	0.006093	CA
24	2004-04-01	0.410853	0.030901	CA
25	2004-04-26	-0.235294	0.026390	CA
26	2004-04-27	0.275510	-0.008228	CA
27	2004-05-18	0.338129	0.023529	CA
28	2004-07-08	-0.211268	-0.042902	CA
29	2004-07-22	0.220930	0.003245	CA
30	2004-07-29	0.238095	0.019544	CA
31	2004-08-16	-0.346939	0.006087	CA
32	2004-08-17	0.138686	-0.001293	CA
33	2004-09-14	-0.134615	-0.000791	CA
34	2004-09-22	-0.333333	-0.015181	CA
35	2004-09-29	0.136364	-0.013941	CA
36	2004-10-05	0.121495	0.003664	CA
37	2004-10-06	0.139896	0.016423	CA
38	2004-10-20	0.060465	0.006716	CA
39	2004-11-16	0.135135	0.003357	CA
40	2004-11-23	0.263804	0.003661	CA
41	2005-01-25	0.333333	-0.009818	CA
42	2005-02-02	0.018868	0.010018	CA
43	2005-02-24	0.168950	0.017649	CA
44	2005-04-07	0.244444	0.014936	CA
45	2005-05-03	-0.129771	0.014074	CA
46	2005-05-24	0.006623	-0.004121	CA
47	2005-05-26	0.024793	-0.014443	CA
48	2005-06-09	0.236364	0.000370	CA
49	2005-07-27	0.021459	0.007947	CA
50	2005-10-25	0.260664	-0.003978	CA
Date Sentiment Day Return Ticker				
0	2001-12-20	0.087719	0.027119	CAG
1	2002-03-28	0.355932	0.005390	CAG
2	2002-06-27	0.542857	0.010861	CAG
3	2002-09-19	0.471264	-0.033594	CAG
4	2002-12-19	0.584416	0.020619	CAG

5	2003-03-27	0.200000	0.006089	CAG
6	2003-06-26	0.111111	-0.003350	CAG
7	2003-09-18	0.398230	-0.003563	CAG
8	2003-12-22	0.476190	0.009653	CAG
9	2004-03-25	0.600000	0.024615	CAG
10	2004-07-01	0.691176	-0.014766	CAG
11	2004-09-22	0.690722	-0.011048	CAG
12	2004-12-22	0.650794	0.001786	CAG
13	2005-03-24	0.107692	-0.011299	CAG
14	2005-06-30	0.160584	0.018022	CAG
15	2005-09-21	0.213483	-0.004323	CAG
16	2005-12-06	0.111111	0.005342	CAG
17	2005-12-22	0.451613	0.017284	CAG

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	0.335714	-0.014070	CAH
1	2002-04-23	0.324074	-0.039126	CAH
2	2002-04-24	0.141304	-0.008857	CAH
3	2002-06-14	0.333333	0.034057	CAH
4	2002-08-06	0.330097	0.031858	CAH
5	2002-08-15	0.386364	0.001727	CAH
6	2002-10-22	0.432558	0.033137	CAH
7	2003-01-23	0.405622	-0.016949	CAH
8	2003-04-23	0.222642	-0.051455	CAH
9	2003-07-31	0.451852	-0.079832	CAH
10	2003-10-23	0.338290	0.035721	CAH
11	2004-01-22	0.357143	0.051974	CAH
12	2004-04-22	0.406504	0.020480	CAH
13	2004-05-19	0.312500	-0.004444	CAH
14	2004-06-30	-0.048544	0.007769	CAH
15	2004-10-26	-0.120301	0.016017	CAH
16	2004-12-13	0.005650	-0.006061	CAH
17	2005-02-04	0.103679	0.048477	CAH
18	2005-04-29	0.276423	0.010364	CAH
19	2005-06-27	-0.200000	-0.010174	CAH
20	2005-08-05	0.129412	0.014041	CAH
21	2005-09-15	0.473684	0.025144	CAH
22	2005-10-26	0.097046	-0.012384	CAH

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.336283	-0.023107	CAT
1	2002-07-16	-0.431373	0.068323	CAT
2	2002-10-16	-0.276596	-0.012484	CAT
3	2002-11-08	0.125448	0.011958	CAT
4	2003-01-23	-0.122995	0.016313	CAT
5	2003-04-16	-0.186275	-0.034554	CAT
6	2003-07-17	-0.120370	0.050248	CAT
7	2003-10-16	0.090909	-0.010490	CAT
8	2004-01-27	0.196172	-0.043174	CAT
9	2004-04-22	-0.056995	0.013253	CAT
10	2004-07-22	0.055046	0.014207	CAT
11	2004-10-21	0.050000	-0.041677	CAT
12	2005-01-27	-0.179039	-0.010069	CAT
13	2005-04-20	0.071698	-0.017411	CAT
14	2005-07-21	0.056180	-0.018209	CAT
15	2005-10-21	-0.105590	-0.006902	CAT

	Date	Sentiment	Day Return	Ticker
0	2002-04-30	-0.156627	0.009211	CB
1	2002-07-29	-0.265403	0.055285	CB

2	2002-09-27	-0.243902	-0.019818	CB
3	2002-10-30	-0.248756	0.046575	CB
4	2003-02-04	-0.278788	-0.054426	CB
5	2003-05-01	-0.263441	0.083942	CB
6	2003-07-31	-0.198992	-0.010687	CB
7	2003-10-28	-0.496746	-0.040590	CB
8	2004-02-03	-0.283422	0.004335	CB
9	2004-04-26	-0.250000	0.000144	CB
10	2004-07-27	-0.201102	0.009053	CB
11	2004-10-26	-0.384164	0.042027	CB
12	2005-02-01	-0.107143	0.024080	CB
13	2005-04-25	-0.169118	-0.003185	CB
14	2005-07-26	-0.195402	0.005764	CB
15	2005-10-25	-0.265306	-0.003129	CB

	Date	Sentiment	Day Return	Ticker
0	2002-05-08	0.244240	NaN	CBG
1	2003-02-26	0.176471	NaN	CBG
2	2003-05-01	0.068966	NaN	CBG
3	2003-08-05	0.133333	NaN	CBG
4	2003-11-11	0.184211	NaN	CBG
5	2004-02-26	0.509202	NaN	CBG
6	2004-04-29	0.267857	NaN	CBG
7	2004-08-03	0.364341	0.007886	CBG
8	2004-11-02	0.251282	0.007782	CBG
9	2005-02-03	0.158470	0.038993	CBG
10	2005-03-01	0.321429	0.005276	CBG
11	2005-04-28	0.487179	-0.055587	CBG
12	2005-05-05	0.435115	-0.040503	CBG
13	2005-07-28	0.553398	0.015081	CBG
14	2005-08-03	0.321637	-0.003061	CBG
15	2005-10-27	0.308271	-0.016524	CBG
16	2005-11-02	0.369565	0.126175	CBG

	Date	Sentiment	Day Return	Ticker
0	2003-01-30	0.416058	NaN	CBS
1	2003-07-22	0.170000	NaN	CBS
2	2003-10-16	0.275362	NaN	CBS
3	2004-01-29	0.229730	NaN	CBS
4	2004-04-14	0.242991	NaN	CBS
5	2004-07-14	0.237288	NaN	CBS
6	2004-10-14	0.470320	NaN	CBS
7	2005-02-02	0.325000	NaN	CBS
8	2005-04-25	0.461883	NaN	CBS
9	2005-07-25	0.485075	NaN	CBS
10	2005-10-24	0.303279	NaN	CBS

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.205128	-0.042781	CCE
1	2002-07-17	0.379592	-0.029820	CCE
2	2002-10-16	0.497143	-0.071766	CCE
3	2003-01-29	0.520599	-0.010909	CCE
4	2003-04-23	0.355450	-0.013671	CCE
5	2003-07-16	0.296443	-0.034853	CCE
6	2003-10-15	0.298077	-0.044783	CCE
7	2004-01-29	0.420408	0.035747	CCE
8	2004-04-28	0.409091	-0.013600	CCE
9	2004-07-29	0.176895	-0.125847	CCE
10	2004-10-28	0.128205	0.058372	CCE
11	2004-12-16	0.279279	0.027818	CCE

12	2005-02-17	0.138298	0.003175	CCE
13	2005-04-28	0.445087	0.031472	CCE
14	2005-07-28	0.219512	0.013746	CCE
15	2005-10-27	0.184000	-0.011530	CCE
16	2005-12-15	0.116279	0.020513	CCE

	Date	Sentiment	Day Return	Ticker
0	2002-07-25	0.245763	-0.002030	CELG
1	2002-10-24	0.236111	-0.042479	CELG
2	2002-11-14	0.295597	0.087215	CELG
3	2003-01-30	0.259259	0.060377	CELG
4	2003-04-24	0.333333	0.022431	CELG
5	2003-07-24	0.374408	-0.095484	CELG
6	2003-10-23	0.485437	-0.006295	CELG
7	2004-01-29	0.444898	-0.016770	CELG
8	2004-04-22	0.307692	0.052345	CELG
9	2004-04-28	-0.327273	0.101702	CELG
10	2004-07-22	0.294118	0.060071	CELG
11	2004-10-21	0.348148	-0.045343	CELG
12	2005-01-27	0.214286	-0.030189	CELG
13	2005-04-28	0.438596	-0.036598	CELG
14	2005-07-28	0.409639	0.020520	CELG
15	2005-10-03	-0.702128	0.049615	CELG
16	2005-11-03	0.238240	0.052773	CELG
17	2005-12-28	0.242424	-0.007988	CELG

	Date	Sentiment	Day Return	Ticker
0	2002-04-30	0.031056	0.046512	CHK
1	2002-07-26	-0.012987	-0.051724	CHK
2	2002-11-05	-0.157447	-0.033566	CHK
3	2003-02-25	0.013158	-0.048235	CHK
4	2003-04-29	-0.095541	-0.019632	CHK
5	2003-07-29	0.081081	0.005192	CHK
6	2003-10-31	0.055901	-0.005004	CHK
7	2003-12-22	0.025641	-0.006870	CHK
8	2004-02-24	-0.124183	-0.021617	CHK
9	2004-04-27	0.064935	0.031655	CHK
10	2004-05-11	-0.067568	0.021722	CHK
11	2004-07-27	0.033333	0.005387	CHK
12	2004-11-02	0.092199	-0.009152	CHK
13	2004-12-01	0.010309	-0.012291	CHK
14	2005-02-23	0.265060	-0.014670	CHK
15	2005-05-03	0.166667	-0.040847	CHK
16	2005-08-05	0.200000	-0.039150	CHK
17	2005-10-04	-0.196850	-0.064179	CHK
18	2005-11-01	0.325967	-0.003205	CHK

	Date	Sentiment	Day Return	Ticker
0	2001-05-02	0.138340	-0.042784	CI
1	2002-05-02	0.125581	-0.045872	CI
2	2002-08-02	-0.064151	-0.030600	CI
3	2002-09-04	-0.386243	0.052632	CI
4	2002-10-28	-0.214286	-0.023291	CI
5	2002-11-01	-0.024911	0.062241	CI
6	2002-11-27	-0.595092	0.031273	CI
7	2003-02-07	0.037464	0.036627	CI
8	2003-05-02	0.195929	-0.023462	CI
9	2003-07-14	-0.056604	-0.010130	CI
10	2003-08-01	0.034091	0.022447	CI
11	2003-10-31	0.187135	0.093960	CI

12	2003-11-18	0.158537	-0.012477	CI
13	2004-02-06	0.308036	-0.010499	CI
14	2004-04-30	0.371287	-0.004936	CI
15	2004-08-04	0.402116	-0.060319	CI
16	2004-09-14	0.242718	-0.004216	CI
17	2004-11-03	0.419512	0.012248	CI
18	2005-02-09	0.387309	0.004945	CI
19	2005-05-04	0.534626	0.003630	CI
20	2005-08-03	0.590909	0.022743	CI
21	2005-11-02	0.558011	0.021944	CI

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	-0.184000	0.006116	CINF
1	2002-07-25	-0.360656	-0.031361	CINF
2	2002-10-24	0.024390	0.018806	CINF
3	2003-02-06	-0.077519	-0.005446	CINF
4	2003-04-23	-0.202279	-0.000526	CINF
5	2003-07-29	0.029973	-0.009873	CINF
6	2003-10-28	-0.169675	0.000000	CINF
7	2004-02-04	0.082707	0.004091	CINF
8	2004-04-22	0.125984	0.019088	CINF
9	2004-06-28	-0.242105	0.000705	CINF
10	2004-07-22	0.078261	-0.009113	CINF
11	2004-10-21	-0.189873	0.009610	CINF
12	2005-02-02	0.131579	-0.005997	CINF
13	2005-04-20	-0.202847	-0.010327	CINF
14	2005-08-04	0.043189	-0.002135	CINF
15	2005-11-02	0.031963	0.025263	CINF

	Date	Sentiment	Day Return	Ticker
0	2002-07-23	-0.218391	NaN	CIT
1	2002-10-29	-0.141553	NaN	CIT
2	2003-01-23	-0.002558	NaN	CIT
3	2003-04-24	-0.037634	NaN	CIT
4	2003-07-24	0.157895	NaN	CIT
5	2003-10-23	0.170000	NaN	CIT
6	2004-01-22	0.253731	NaN	CIT
7	2004-04-22	0.238372	NaN	CIT
8	2004-07-22	0.329154	NaN	CIT
9	2004-10-21	0.470238	NaN	CIT
10	2005-01-05	0.184783	NaN	CIT
11	2005-01-19	0.205479	NaN	CIT
12	2005-04-20	0.335593	NaN	CIT
13	2005-07-20	0.254613	NaN	CIT
14	2005-10-19	0.178707	NaN	CIT

	Date	Sentiment	Day Return	Ticker
0	2002-10-17	0.184669	-0.010657	CL
1	2003-02-04	0.244635	0.020332	CL
2	2003-04-17	0.229630	-0.006239	CL
3	2003-07-22	0.187500	0.001770	CL
4	2003-10-23	0.148789	-0.014818	CL
5	2003-12-18	0.100346	-0.041905	CL
6	2004-02-03	0.116981	0.029791	CL
7	2004-04-21	0.125348	-0.013158	CL
8	2004-07-21	0.104225	-0.005425	CL
9	2004-09-20	0.131429	-0.026050	CL
10	2004-10-20	0.077922	0.030682	CL
11	2004-12-07	-0.187251	0.043777	CL
12	2005-01-27	0.213675	0.014244	CL

13	2005-04-27	0.075000	0.001579	CL
14	2005-07-27	0.307692	-0.000961	CL
15	2005-11-01	0.364198	-0.016714	CL
	Date	Sentiment	Day Return	Ticker
0	2002-05-02	0.305913	0.040368	CLX
1	2002-10-30	0.265207	-0.012857	CLX
2	2003-02-11	0.194805	-0.011980	CLX
3	2003-05-08	0.096234	-0.042140	CLX
4	2003-06-19	0.212121	0.004695	CLX
5	2003-08-12	0.079710	0.028605	CLX
6	2003-11-06	0.141844	-0.006981	CLX
7	2004-02-10	0.044068	-0.029412	CLX
8	2004-05-06	0.237288	-0.001923	CLX
9	2004-08-05	0.210526	0.013481	CLX
10	2004-10-07	-0.125000	-0.008408	CLX
11	2004-11-02	0.140426	-0.025023	CLX
12	2005-02-07	0.037433	-0.009540	CLX
13	2005-05-05	0.280757	-0.055358	CLX
14	2005-08-04	0.296000	0.006732	CLX
15	2005-11-03	-0.006897	-0.009091	CLX
	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.252033	0.011070	CMA
1	2002-07-17	-0.273885	-0.006569	CMA
2	2002-10-16	-0.365854	-0.041205	CMA
3	2003-01-16	-0.223214	0.026056	CMA
4	2003-04-16	-0.201717	-0.032367	CMA
5	2003-07-16	-0.208333	-0.037544	CMA
6	2003-10-15	-0.078838	-0.002549	CMA
7	2004-01-15	0.155556	-0.012281	CMA
8	2004-04-15	0.034483	-0.004682	CMA
9	2004-07-15	0.119497	-0.015398	CMA
10	2004-10-19	-0.101604	-0.033599	CMA
11	2005-01-20	-0.020690	0.010397	CMA
12	2005-04-20	0.020833	-0.020792	CMA
13	2005-07-20	0.068966	0.049129	CMA
14	2005-10-19	0.022624	-0.021036	CMA
	Date	Sentiment	Day Return	Ticker
0	2002-05-01	0.069307	0.103827	CMCSA
1	2002-08-01	0.129187	-0.086897	CMCSA
2	2002-10-28	0.034483	-0.004839	CMCSA
3	2003-01-13	0.073446	-0.002896	CMCSA
4	2003-02-27	0.087866	0.055824	CMCSA
5	2003-05-08	0.094488	0.011379	CMCSA
6	2003-07-31	0.482517	-0.006195	CMCSA
7	2003-10-30	0.051383	-0.004174	CMCSA
8	2004-02-11	0.550725	-0.004145	CMCSA
9	2004-04-28	0.013699	-0.045210	CMCSA
10	2004-07-28	0.091837	-0.019566	CMCSA
11	2004-10-27	0.032258	0.008901	CMCSA
12	2005-02-03	0.191257	0.024242	CMCSA
13	2005-04-21	0.084112	0.007812	CMCSA
14	2005-04-28	0.134752	-0.007781	CMCSA
15	2005-08-02	0.062500	-0.004815	CMCSA
16	2005-11-02	0.535211	0.020191	CMCSA
17	2005-11-03	0.172414	-0.008336	CMCSA
	Date	Sentiment	Day Return	Ticker
0	2003-01-30	0.033557	-0.049462	CME

1	2003-04-22	0.113043	0.015915	CME
2	2003-07-22	0.051546	0.036267	CME
3	2003-10-22	0.037037	-0.029314	CME
4	2004-02-03	0.200000	-0.005780	CME
5	2004-04-27	0.082803	0.018863	CME
6	2004-07-22	0.358852	0.015416	CME
7	2004-10-26	0.168142	-0.021553	CME
8	2005-02-01	0.189474	-0.010387	CME
9	2005-04-26	0.094595	0.023231	CME
10	2005-07-26	0.074380	0.057712	CME
11	2005-10-25	0.166667	0.033835	CME
12	2005-10-28	0.228571	0.021127	CME

	Date	Sentiment	Day Return	Ticker
0	2002-04-02	0.151515	-0.018143	CMI
1	2002-04-25	-0.022901	0.013785	CMI
2	2002-07-19	-0.058333	-0.008219	CMI
3	2002-10-17	-0.050584	0.106315	CMI
4	2003-01-29	-0.165354	0.033712	CMI
5	2003-04-17	-0.302326	0.010412	CMI
6	2003-07-25	0.239819	-0.011600	CMI
7	2003-10-28	0.117904	0.005423	CMI
8	2004-01-27	0.295337	0.019716	CMI
9	2004-04-22	0.294872	-0.027341	CMI
10	2004-07-23	0.190909	-0.015175	CMI
11	2004-10-20	0.231939	-0.044152	CMI
12	2005-02-02	0.302128	-0.016892	CMI
13	2005-04-21	0.373494	0.012817	CMI
14	2005-07-22	0.372881	-0.009661	CMI
15	2005-10-27	0.245902	-0.041420	CMI

	Date	Sentiment	Day Return	Ticker
0	2002-05-01	-0.137255	0.033656	CMS
1	2002-06-11	-0.433333	-0.070154	CMS
2	2002-07-15	-0.456647	0.094949	CMS
3	2002-08-07	-0.297710	0.045139	CMS
4	2002-11-14	-0.135135	-0.007229	CMS
5	2002-12-23	-0.371429	-0.006742	CMS
6	2003-01-24	-0.104895	-0.087218	CMS
7	2003-04-01	-0.045685	0.103226	CMS
8	2003-05-08	0.098765	0.048819	CMS
9	2003-08-12	-0.043956	-0.015408	CMS
10	2003-11-11	-0.246753	0.016456	CMS
11	2004-03-10	-0.109091	-0.005525	CMS
12	2004-05-06	-0.135484	0.002342	CMS
13	2004-08-05	0.110000	-0.034973	CMS
14	2004-10-12	-0.609756	0.014208	CMS
15	2004-11-03	0.304348	0.015873	CMS
16	2005-03-08	0.174468	-0.027273	CMS
17	2005-05-04	0.055556	-0.002269	CMS
18	2005-08-04	0.080645	-0.024848	CMS
19	2005-11-01	-0.229814	-0.027972	CMS

	Date	Sentiment	Day Return	Ticker
0	2001-04-16	-0.256757	0.005348	CNP
1	2002-03-15	-0.248120	-0.009600	CNP
2	2002-04-29	-0.446154	0.005964	CNP
3	2002-07-25	-0.292135	0.464226	CNP
4	2002-10-17	-0.230088	-0.076807	CNP
5	2003-02-13	-0.041475	-0.084507	CNP

6	2003-04-24	-0.121076	0.025316	CNP
7	2003-07-29	-0.159091	-0.016687	CNP
8	2003-10-21	0.024390	-0.029268	CNP
9	2004-02-12	-0.062500	-0.023474	CNP
10	2004-04-22	-0.078534	0.007965	CNP
11	2004-08-06	-0.132530	-0.016725	CNP
12	2004-11-09	-0.095541	-0.004570	CNP
13	2005-03-08	-0.090909	0.000794	CNP
14	2005-04-29	-0.009434	-0.006711	CNP
15	2005-08-08	0.160622	-0.056440	CNP
16	2005-11-03	-0.210811	-0.017464	CNP

	Date	Sentiment	Day Return	Ticker
0	2002-10-24	-0.394231	0.012048	CNX
1	2003-01-28	-0.306818	0.050000	CNX
2	2003-04-24	-0.264249	-0.016628	CNX
3	2003-07-24	-0.240741	-0.021159	CNX
4	2003-10-28	-0.089431	-0.004235	CNX
5	2003-12-01	-0.387755	-0.048325	CNX
6	2004-01-28	-0.126437	-0.106796	CNX
7	2004-04-22	0.017143	0.046948	CNX
8	2004-07-26	-0.086420	-0.101972	CNX
9	2004-08-25	-0.427350	-0.021290	CNX
10	2004-10-28	-0.078788	-0.000857	CNX
11	2005-01-27	-0.065089	0.031159	CNX
12	2005-04-28	-0.055556	-0.039180	CNX
13	2005-07-28	0.040404	0.029198	CNX
14	2005-10-27	-0.005236	-0.093259	CNX

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	0.020690	0.020160	COF
1	2002-07-16	-0.034965	-0.002956	COF
2	2002-10-15	-0.227799	-0.044414	COF
3	2002-10-16	-0.239437	-0.039655	COF
4	2003-01-16	0.028112	-0.029249	COF
5	2003-01-21	-0.117241	-0.038485	COF
6	2003-04-15	-0.050633	0.063546	COF
7	2003-04-21	0.050633	-0.007717	COF
8	2003-07-15	-0.089552	-0.043013	COF
9	2003-07-16	-0.080460	0.018785	COF
10	2003-10-16	-0.315068	0.008904	COF
11	2003-10-22	-0.042735	-0.027193	COF
12	2004-01-21	0.116105	0.024945	COF
13	2004-04-20	-0.320000	-0.024265	COF
14	2004-04-21	0.151832	-0.007641	COF
15	2004-07-21	0.115512	-0.007220	COF
16	2004-10-20	0.140984	-0.007189	COF
17	2005-01-19	0.276451	-0.010008	COF
18	2005-03-07	0.642586	0.011984	COF
19	2005-04-20	0.307359	-0.015804	COF
20	2005-07-20	0.036437	-0.002707	COF
21	2005-10-20	-0.235294	-0.012782	COF

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	0.266272	0.001770	COH
1	2002-10-22	0.242424	-0.003052	COH
2	2003-01-22	0.329949	0.073719	COH
3	2003-04-22	0.294118	0.082443	COH
4	2003-07-29	0.375000	-0.049123	COH
5	2003-10-21	0.400000	0.020488	COH

6	2004-01-21	0.422886	-0.008333	COH
7	2004-04-20	0.524390	0.008039	COH
8	2004-08-03	0.552381	-0.080257	COH
9	2004-10-26	0.512500	0.031481	COH
10	2005-01-25	0.591837	0.003489	COH
11	2005-04-26	0.615385	-0.006798	COH
12	2005-08-02	0.587444	-0.020299	COH
13	2005-10-25	0.576355	-0.008615	COH
	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.029940	-0.011600	COL
1	2002-07-16	0.121076	0.009735	COL
2	2002-10-30	0.032520	0.030115	COL
3	2003-01-14	0.071090	0.036889	COL
4	2003-04-16	-0.021277	-0.061722	COL
5	2003-07-17	-0.028986	-0.034866	COL
6	2003-11-11	0.158621	0.000000	COL
7	2004-01-27	0.284916	0.008855	COL
8	2004-04-27	0.157895	0.008709	COL
9	2004-07-27	0.406250	0.000897	COL
10	2004-11-03	0.466667	0.001316	COL
11	2005-01-26	0.351648	0.035906	COL
12	2005-04-27	0.093458	0.005000	COL
13	2005-07-28	0.173913	0.007392	COL
14	2005-11-10	0.153439	-0.009302	COL
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	-0.053942	0.010998	COP
1	2002-05-06	0.206522	-0.017474	COP
2	2002-07-23	0.056769	-0.011027	COP
3	2002-10-24	-0.230769	-0.028601	COP
4	2003-01-29	-0.329787	0.006798	COP
5	2003-04-30	0.148438	0.005397	COP
6	2003-07-30	-0.109948	-0.015152	COP
7	2003-10-29	0.055556	0.034502	COP
8	2004-01-28	0.032258	-0.016899	COP
9	2004-04-28	0.342593	-0.003378	COP
10	2004-07-28	0.028037	-0.000782	COP
11	2004-09-30	0.200000	0.006683	COP
12	2004-10-27	-0.060109	-0.014277	COP
13	2005-01-26	0.204301	0.005444	COP
14	2005-04-27	0.031056	-0.040259	COP
15	2005-07-27	0.144444	0.000321	COP
16	2005-10-26	0.144231	-0.002858	COP
17	2005-12-13	0.223529	-0.015062	COP
	Date	Sentiment	Day Return	Ticker
0	2001-05-31	0.154762	0.048787	COST
1	2001-12-13	0.098485	0.017621	COST
2	2002-03-05	0.059211	-0.058142	COST
3	2002-05-30	0.117479	0.009499	COST
4	2002-08-15	-0.178571	0.045272	COST
5	2002-10-10	0.190083	0.083081	COST
6	2002-12-12	0.085873	0.008530	COST
7	2003-03-05	-0.198830	0.034173	COST
8	2003-04-10	0.000000	0.043545	COST
9	2003-05-08	0.000000	0.020438	COST
10	2003-05-28	0.068376	0.002685	COST
11	2003-06-05	-0.023256	0.003533	COST
12	2003-07-10	0.209302	-0.018413	COST

13	2003-08-05	-0.134969	-0.060625	COST
14	2003-09-03	0.176471	-0.001501	COST
15	2003-10-08	0.305466	-0.035725	COST
16	2003-11-06	0.085714	0.000286	COST
17	2003-12-04	0.404255	-0.000553	COST
18	2003-12-09	0.121429	-0.001387	COST
19	2004-01-08	0.333333	-0.003743	COST
20	2004-02-05	0.351351	-0.002105	COST
21	2004-03-03	0.060870	-0.010589	COST
22	2004-04-08	0.333333	-0.015073	COST
23	2004-05-06	0.209302	-0.019184	COST
24	2004-05-27	0.120968	-0.011169	COST
25	2004-06-03	0.466667	0.000000	COST
26	2004-07-08	-0.024390	-0.005202	COST
27	2004-08-05	0.277778	-0.012409	COST
28	2004-09-02	0.333333	0.033504	COST
29	2004-10-07	0.333333	0.010181	COST
30	2004-11-04	0.294118	0.011047	COST
31	2004-12-02	0.135135	0.006548	COST
32	2004-12-09	0.080808	0.017989	COST
33	2005-01-06	0.166667	-0.019648	COST
34	2005-02-03	0.125000	-0.002796	COST
35	2005-03-02	0.153527	-0.008588	COST
36	2005-04-07	0.052632	0.008385	COST
37	2005-04-22	0.083333	0.005004	COST
38	2005-05-05	0.333333	-0.005814	COST
39	2005-05-26	-0.008929	-0.017919	COST
40	2005-06-02	0.209302	0.021025	COST
41	2005-07-07	0.294118	0.004008	COST
42	2005-08-04	0.125000	-0.000452	COST
43	2005-09-01	0.272727	-0.013254	COST
44	2005-10-06	0.141243	0.022769	COST
45	2005-11-03	0.179487	-0.006735	COST
46	2005-12-01	0.111111	0.003909	COST
47	2005-12-08	0.035533	-0.001241	COST

	Date	Sentiment	Day Return	Ticker
0	2001-05-16	-0.250000	0.010101	CPB
1	2001-11-14	-0.034826	-0.006219	CPB
2	2002-05-15	0.150579	0.015040	CPB
3	2002-09-05	0.165354	0.011984	CPB
4	2002-11-13	-0.061538	0.040816	CPB
5	2003-02-13	0.148789	-0.010512	CPB
6	2003-05-19	0.240506	0.024554	CPB
7	2003-09-11	0.175676	0.029457	CPB
8	2003-11-24	0.138643	0.014280	CPB
9	2004-02-23	0.169675	0.001063	CPB
10	2004-05-24	0.069930	-0.042683	CPB
11	2004-09-13	0.157407	-0.026718	CPB
12	2004-11-22	0.130890	0.007368	CPB
13	2005-02-18	0.164444	-0.022260	CPB
14	2005-05-23	0.250996	-0.005806	CPB
15	2005-09-12	0.133550	-0.000323	CPB
16	2005-11-21	0.220884	0.030616	CPB

	Date	Sentiment	Day Return	Ticker
0	2001-05-02	0.024390	-0.031662	CPWR
1	2001-07-19	-0.075472	0.030864	CPWR
2	2001-10-18	-0.114286	-0.010618	CPWR

3	2002-04-03	-0.506173	-0.019435	CPWR
4	2002-05-07	-0.206107	0.010264	CPWR
5	2002-07-16	-0.043011	-0.018779	CPWR
6	2002-10-17	-0.148515	-0.012500	CPWR
7	2003-01-22	-0.100000	0.012953	CPWR
8	2003-05-07	-0.008130	0.040512	CPWR
9	2003-07-22	-0.136531	-0.019881	CPWR
10	2003-10-21	-0.046512	0.035651	CPWR
11	2004-01-22	0.113636	0.001468	CPWR
12	2004-02-05	-0.302326	0.005070	CPWR
13	2004-04-15	0.263889	-0.030660	CPWR
14	2004-04-28	0.021898	-0.031515	CPWR
15	2004-05-12	0.252747	0.012587	CPWR
16	2004-07-22	-0.178947	0.024440	CPWR
17	2004-10-21	0.136691	0.033645	CPWR
18	2005-01-25	0.071429	-0.005263	CPWR
19	2005-03-22	0.011765	-0.026702	CPWR
20	2005-05-05	0.280000	-0.001650	CPWR
21	2005-07-21	0.206349	-0.026650	CPWR
22	2005-10-27	0.151079	-0.042945	CPWR

	Date	Sentiment	Day Return	Ticker
0	2001-05-14	-0.180000	-0.003974	CSC
1	2002-02-05	0.266332	0.003857	CSC
2	2002-05-14	0.162393	0.000000	CSC
3	2002-07-25	0.086957	0.033189	CSC
4	2002-07-31	0.076271	-0.012016	CSC
5	2002-10-24	-0.043956	-0.002885	CSC
6	2002-11-05	-0.004566	-0.021994	CSC
7	2002-12-13	0.214815	-0.046087	CSC
8	2003-01-30	0.175439	-0.004439	CSC
9	2003-02-04	0.040000	0.006217	CSC
10	2003-04-24	-0.096774	-0.012963	CSC
11	2003-05-13	0.100000	0.036552	CSC
12	2003-07-24	0.046875	-0.014429	CSC
13	2003-08-12	0.126437	0.020351	CSC
14	2003-10-23	0.022556	0.015703	CSC
15	2003-11-11	0.180180	-0.003907	CSC
16	2004-02-11	0.114754	0.010184	CSC
17	2004-03-19	-0.192308	-0.010778	CSC
18	2004-05-17	0.273810	0.004633	CSC
19	2004-05-18	0.333333	-0.007531	CSC
20	2004-08-05	-0.044776	-0.017923	CSC
21	2004-08-10	0.130045	0.011442	CSC
22	2004-10-28	0.236994	-0.001808	CSC
23	2004-11-09	0.195876	0.005617	CSC
24	2005-02-08	0.005181	-0.008391	CSC
25	2005-03-16	0.135135	-0.018677	CSC
26	2005-05-03	0.203704	0.009176	CSC
27	2005-05-24	0.158798	0.032709	CSC
28	2005-07-28	0.327434	0.009221	CSC
29	2005-08-04	0.126437	0.001497	CSC
30	2005-10-27	0.302013	-0.017034	CSC
31	2005-11-03	0.238095	-0.052930	CSC

	Date	Sentiment	Day Return	Ticker
0	2001-07-19	0.060773	0.004525	CSCO
1	2002-01-17	0.056604	0.013001	CSCO
2	2002-04-18	-0.150442	-0.017812	CSCO

3	2002-07-18	-0.151220	-0.015786	CSCO
4	2002-10-17	-0.207207	-0.038752	CSCO
5	2003-01-16	-0.264865	-0.011936	CSCO
6	2003-01-30	0.063063	-0.026667	CSCO
7	2003-02-04	0.100865	-0.003021	CSCO
8	2003-02-24	0.047244	-0.008253	CSCO
9	2003-03-20	0.270588	0.005011	CSCO
10	2003-03-26	-0.193548	-0.002920	CSCO
11	2003-04-01	0.053763	-0.004601	CSCO
12	2003-04-15	-0.333333	-0.008178	CSCO
13	2003-04-17	-0.150685	0.031805	CSCO
14	2003-05-06	0.163462	0.026469	CSCO
15	2003-07-17	-0.250000	-0.012785	CSCO
16	2003-08-05	0.128205	-0.019751	CSCO
17	2003-09-15	0.269231	-0.015927	CSCO
18	2003-10-14	0.386861	0.014395	CSCO
19	2003-10-21	-0.093750	-0.006121	CSCO
20	2003-10-23	-0.201878	0.005486	CSCO
21	2003-11-05	0.236246	0.008326	CSCO
22	2003-11-18	-0.270588	-0.023371	CSCO
23	2004-01-22	0.011583	-0.010519	CSCO
24	2004-01-26	0.000000	0.029573	CSCO
25	2004-02-03	0.151899	0.006095	CSCO
26	2004-04-22	-0.031447	0.045100	CSCO
27	2004-05-11	0.205634	0.017375	CSCO
28	2004-07-27	0.023474	0.006317	CSCO
29	2004-08-10	-0.074434	0.007386	CSCO
30	2004-10-21	0.066667	-0.002142	CSCO
31	2004-11-09	0.104575	-0.007039	CSCO
32	2005-01-20	0.009804	0.013835	CSCO
33	2005-02-08	0.107266	0.000549	CSCO
34	2005-04-21	0.112033	0.016676	CSCO
35	2005-05-10	0.282051	0.005522	CSCO
36	2005-07-21	0.090909	-0.025896	CSCO
37	2005-08-09	0.184000	0.009784	CSCO
38	2005-10-20	-0.250000	-0.015698	CSCO
39	2005-10-24	-0.284404	0.004684	CSCO
40	2005-11-09	0.134948	-0.002248	CSCO
41	2005-11-14	0.022901	-0.004018	CSCO
42	2005-11-18	0.142857	-0.013905	CSCO
43	2005-12-06	-0.202797	0.001140	CSCO
	Date	Sentiment	Day Return	Ticker
0	2001-04-23	0.315476	-0.038841	CSX
1	2002-04-22	0.090411	-0.034207	CSX
2	2002-07-25	0.331058	0.037951	CSX
3	2002-10-24	-0.113573	-0.040070	CSX
4	2003-01-30	0.259516	0.014663	CSX
5	2003-04-30	0.179063	0.020096	CSX
6	2003-07-24	0.075949	0.012381	CSX
7	2003-10-24	0.150769	0.009149	CSX
8	2004-01-27	0.102639	-0.041226	CSX
9	2004-04-28	0.232787	0.031870	CSX
10	2004-07-28	0.235821	0.028450	CSX
11	2004-10-28	0.152047	0.006145	CSX
12	2005-01-25	0.386139	0.039210	CSX
13	2005-04-28	0.317568	0.012198	CSX
14	2005-07-27	0.266376	-0.008696	CSX

15	2005-10-26	0.265487	-0.003132	CSX
	Date	Sentiment	Day Return	Ticker
0	2001-12-18	-0.129870	0.038502	CTAS
1	2002-03-14	-0.178218	-0.012799	CTAS
2	2002-07-11	-0.146067	-0.009186	CTAS
3	2002-09-19	-0.179283	-0.017548	CTAS
4	2002-12-19	-0.075099	0.027679	CTAS
5	2003-03-20	-0.239766	0.021034	CTAS
6	2003-07-15	-0.174312	0.003280	CTAS
7	2003-09-18	0.074919	0.007742	CTAS
8	2003-12-17	0.055351	0.009836	CTAS
9	2004-03-15	0.132653	-0.008039	CTAS
10	2004-07-12	0.101215	0.009741	CTAS
11	2004-09-16	0.126214	0.003358	CTAS
12	2004-12-16	0.183432	-0.013479	CTAS
13	2005-03-17	0.080745	0.009284	CTAS
14	2005-07-14	0.201581	0.008872	CTAS
15	2005-09-21	0.011152	-0.003528	CTAS
16	2005-12-22	0.045045	-0.014858	CTAS
	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.157895	-0.030442	CTL
1	2002-03-19	-0.271186	0.004491	CTL
2	2002-04-25	-0.250000	0.007716	CTL
3	2002-05-06	-0.066667	-0.017598	CTL
4	2002-07-25	-0.073930	0.005917	CTL
5	2002-10-24	-0.208122	0.048507	CTL
6	2003-01-30	-0.182796	0.010363	CTL
7	2003-05-01	-0.030000	0.015025	CTL
8	2003-07-31	0.083871	0.019929	CTL
9	2003-10-30	-0.070588	-0.014294	CTL
10	2004-01-29	-0.097087	-0.095315	CTL
11	2004-04-29	-0.034483	0.068877	CTL
12	2004-07-29	-0.025641	0.023715	CTL
13	2004-10-28	-0.125000	-0.073746	CTL
14	2005-02-03	-0.014085	-0.015000	CTL
15	2005-04-28	0.107345	-0.008194	CTL
16	2005-07-28	-0.066667	0.014706	CTL
17	2005-10-27	-0.018182	-0.016605	CTL
	Date	Sentiment	Day Return	Ticker
0	2002-04-16	0.251185	0.137834	CTSH
1	2002-07-16	-0.031915	0.079606	CTSH
2	2002-10-16	0.055556	0.024675	CTSH
3	2002-11-15	0.027322	-0.006831	CTSH
4	2003-01-07	0.000000	-0.069396	CTSH
5	2003-02-12	0.124183	-0.013082	CTSH
6	2003-04-21	0.080214	-0.006289	CTSH
7	2003-07-22	0.246377	0.085099	CTSH
8	2003-10-21	0.220513	-0.047458	CTSH
9	2004-02-10	0.205742	-0.024076	CTSH
10	2004-04-20	0.318436	0.015056	CTSH
11	2004-07-26	0.291667	0.038616	CTSH
12	2004-10-26	0.262500	-0.017863	CTSH
13	2005-02-10	0.231527	0.079950	CTSH
14	2005-04-27	0.516949	0.040277	CTSH
15	2005-07-28	0.361702	-0.076938	CTSH
16	2005-10-31	0.461847	-0.009236	CTSH
	Date	Sentiment	Day Return	Ticker

0	2001-04-18	0.206107	0.056086	CTXS
1	2001-07-19	0.308901	-0.006730	CTXS
2	2001-10-23	0.137615	-0.003730	CTXS
3	2002-04-08	-0.034483	0.038978	CTXS
4	2002-04-24	0.006289	-0.117029	CTXS
5	2002-05-16	-0.058824	-0.025964	CTXS
6	2002-07-08	-0.166667	-0.092025	CTXS
7	2002-07-17	0.154286	-0.014085	CTXS
8	2002-10-22	0.210000	0.001442	CTXS
9	2003-01-22	0.326733	-0.010031	CTXS
10	2003-04-23	0.386243	-0.004516	CTXS
11	2003-07-23	0.141104	0.027397	CTXS
12	2003-10-22	0.395683	-0.010039	CTXS
13	2003-12-18	0.149254	0.010565	CTXS
14	2004-01-21	0.628866	-0.013198	CTXS
15	2004-04-21	0.373494	-0.012750	CTXS
16	2004-07-21	0.219251	-0.041812	CTXS
17	2004-10-20	0.516908	-0.049632	CTXS
18	2004-11-23	0.090909	0.002997	CTXS
19	2005-01-27	0.482072	0.019375	CTXS
20	2005-04-20	0.340102	0.002609	CTXS
21	2005-06-02	0.489362	-0.066585	CTXS
22	2005-07-26	0.386555	-0.011246	CTXS

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	-0.015385	-0.037762	CVG
1	2002-07-24	-0.187739	-0.097859	CVG
2	2002-10-23	-0.107692	-0.003185	CVG
3	2003-01-22	-0.084507	-0.090110	CVG
4	2003-04-23	-0.198312	0.082877	CVG
5	2003-07-23	-0.234694	0.004242	CVG
6	2003-10-22	0.033175	-0.142077	CVG
7	2004-01-21	-0.008929	-0.044271	CVG
8	2004-04-21	-0.009709	0.019108	CVG
9	2004-07-21	0.238095	-0.017794	CVG
10	2004-10-20	0.320388	-0.025816	CVG
11	2005-01-19	0.338710	0.020311	CVG
12	2005-04-26	0.394422	-0.017986	CVG
13	2005-07-20	0.257642	0.027341	CVG
14	2005-10-20	0.413953	0.115357	CVG

	Date	Sentiment	Day Return	Ticker
0	2001-05-02	0.088803	-0.058347	CVS
1	2002-05-08	0.076923	0.038889	CVS
2	2002-05-20	0.069182	-0.015160	CVS
3	2002-07-24	-0.032558	0.097881	CVS
4	2002-07-25	0.125000	-0.007725	CVS
5	2002-07-31	0.211864	0.079245	CVS
6	2002-08-21	0.177305	0.009622	CVS
7	2002-10-24	0.176471	-0.020000	CVS
8	2002-10-29	0.366972	0.002955	CVS
9	2002-10-30	0.138075	-0.001468	CVS
10	2002-10-31	0.084746	0.019111	CVS
11	2002-11-20	-0.018519	0.000000	CVS
12	2003-01-29	0.296296	0.002128	CVS
13	2003-02-04	0.346304	0.000000	CVS
14	2003-02-11	0.116279	0.002386	CVS
15	2003-02-26	-0.120773	-0.007624	CVS
16	2003-04-29	-0.012195	0.024896	CVS

17	2003-05-06	0.120000	0.033359	CVS
18	2003-05-07	0.068182	-0.010254	CVS
19	2003-05-19	-0.043860	-0.036768	CVS
20	2003-07-24	0.277778	-0.005376	CVS
21	2003-07-30	0.194631	0.033929	CVS
22	2003-08-20	0.144000	0.001961	CVS
23	2003-09-03	0.243902	-0.024270	CVS
24	2003-10-28	0.141414	0.017898	CVS
25	2003-10-29	0.404494	0.020739	CVS
26	2003-11-19	0.196581	0.001679	CVS
27	2004-01-28	0.349693	-0.018914	CVS
28	2004-02-03	0.073446	-0.012228	CVS
29	2004-02-12	0.333333	0.041689	CVS
30	2004-03-03	0.203620	0.012113	CVS
31	2004-04-05	0.260870	0.044755	CVS
32	2004-05-05	0.210762	0.013250	CVS
33	2004-05-06	-0.078341	0.016750	CVS
34	2004-05-19	0.282051	-0.012935	CVS
35	2004-07-29	-0.005988	-0.002138	CVS
36	2004-08-04	0.178571	-0.013407	CVS
37	2004-08-18	0.285714	0.014358	CVS
38	2004-11-04	-0.058140	0.042686	CVS
39	2004-11-17	0.298387	-0.002801	CVS
40	2005-02-02	0.161290	0.018143	CVS
41	2005-02-16	-0.218391	0.007216	CVS
42	2005-03-02	0.404082	-0.013985	CVS
43	2005-05-03	-0.073171	0.006847	CVS
44	2005-05-05	0.349282	0.018711	CVS
45	2005-05-18	0.337209	0.005484	CVS
46	2005-08-03	0.477833	-0.021622	CVS
47	2005-08-04	0.056604	-0.023740	CVS
48	2005-08-17	0.383648	0.011785	CVS
49	2005-09-08	-0.466667	0.030088	CVS
50	2005-11-03	0.263514	0.018882	CVS
51	2005-11-08	-0.103093	-0.016058	CVS
52	2005-11-16	0.333333	-0.007154	CVS
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.033113	0.002334	CVX
1	2002-07-24	0.206612	0.054518	CVX
2	2002-07-30	-0.221239	0.000000	CVX
3	2002-08-21	-0.133758	0.016534	CVX
4	2002-10-24	-0.232432	-0.002041	CVX
5	2002-10-31	-0.358779	-0.041389	CVX
6	2003-01-29	0.078125	0.011733	CVX
7	2003-01-31	0.010309	0.034538	CVX
8	2003-04-24	-0.072072	-0.001091	CVX
9	2003-05-02	-0.201835	0.022692	CVX
10	2003-07-30	0.026616	-0.004161	CVX
11	2003-08-01	0.204611	-0.017153	CVX
12	2003-10-30	0.222798	0.004901	CVX
13	2003-10-31	-0.084967	0.017808	CVX
14	2004-01-30	0.030928	-0.010995	CVX
15	2004-02-03	-0.062500	-0.001744	CVX
16	2004-04-28	0.010101	-0.014078	CVX
17	2004-04-30	0.082508	0.001094	CVX
18	2004-05-17	0.004926	-0.005432	CVX
19	2004-07-30	0.347222	-0.008808	CVX

20	2004-08-02	-0.210884	0.008677	CVX
21	2004-10-28	-0.257143	-0.008129	CVX
22	2004-10-29	-0.261261	0.020385	CVX
23	2004-12-06	-0.090909	0.003039	CVX
24	2005-01-28	0.330396	-0.006473	CVX
25	2005-02-01	-0.075377	0.009149	CVX
26	2005-04-04	-0.100000	-0.020962	CVX
27	2005-04-29	-0.381643	0.015625	CVX
28	2005-06-23	0.394958	-0.016301	CVX
29	2005-07-29	-0.156757	-0.019605	CVX
30	2005-10-28	-0.167464	0.009323	CVX

	Date	Sentiment	Day Return	Ticker
0	2001-12-04	-0.232704	0.008839	D
1	2002-04-18	0.043478	0.019878	D
2	2002-07-18	-0.059603	0.008718	D
3	2002-09-16	-0.227273	-0.021869	D
4	2002-10-15	-0.234899	0.045478	D
5	2003-01-23	0.032558	0.017383	D
6	2003-04-16	-0.261146	-0.001538	D
7	2003-07-17	-0.098266	0.006030	D
8	2003-10-21	-0.175439	-0.005000	D
9	2004-01-23	-0.165714	-0.009524	D
10	2004-04-20	-0.129630	0.003016	D
11	2004-07-27	-0.156250	-0.001117	D
12	2004-10-21	-0.229947	-0.002338	D
13	2004-12-20	-0.343284	-0.006715	D
14	2005-01-27	-0.298077	-0.000582	D
15	2005-05-04	-0.112360	-0.030667	D
16	2005-08-03	-0.186207	0.022310	D
17	2005-11-03	-0.411043	0.012497	D

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.201581	-0.002227	DD
1	2002-04-23	0.022556	-0.026276	DD
2	2002-07-24	-0.099656	0.102052	DD
3	2002-10-23	0.056604	-0.018683	DD
4	2003-01-28	-0.024390	0.003368	DD
5	2003-04-29	0.120301	0.004028	DD
6	2003-07-29	0.032520	-0.009462	DD
7	2003-10-22	-0.007407	-0.042735	DD
8	2004-01-27	0.127273	-0.020474	DD
9	2004-04-27	0.276423	-0.010447	DD
10	2004-06-03	0.439252	-0.016651	DD
11	2004-07-27	0.175097	0.019518	DD
12	2004-10-26	0.157895	-0.018725	DD
13	2005-01-25	0.294964	0.018365	DD
14	2005-04-26	0.266409	-0.024274	DD
15	2005-07-26	0.266376	-0.026036	DD
16	2005-10-25	0.057239	0.017456	DD

	Date	Sentiment	Day Return	Ticker
0	2001-05-15	-0.047210	-0.012308	DE
1	2001-11-20	-0.192118	-0.037267	DE
2	2002-05-14	-0.241026	0.005501	DE
3	2002-08-13	-0.007246	0.026667	DE
4	2002-11-19	-0.066667	0.037422	DE
5	2003-02-11	-0.054852	0.010883	DE
6	2003-05-13	-0.048035	-0.027943	DE
7	2003-07-29	-0.083333	0.006024	DE

8	2003-08-12	0.073529	0.042064	DE
9	2003-11-25	0.015544	-0.024762	DE
10	2004-02-17	0.200000	-0.001490	DE
11	2004-02-24	-0.090909	-0.008596	DE
12	2004-04-29	0.157895	-0.024640	DE
13	2004-05-18	0.121212	-0.026165	DE
14	2004-08-03	0.302752	-0.001598	DE
15	2004-08-17	-0.010870	-0.037600	DE
16	2004-10-27	0.243243	0.030179	DE
17	2004-11-23	0.015385	-0.014181	DE
18	2005-02-15	-0.160221	-0.023634	DE
19	2005-02-24	-0.081967	0.027952	DE
20	2005-04-28	0.121495	-0.015093	DE
21	2005-05-17	0.011628	0.012023	DE
22	2005-07-27	0.000000	0.024993	DE
23	2005-08-16	-0.423423	-0.036954	DE
24	2005-10-26	0.016949	0.015279	DE
25	2005-11-22	-0.147059	0.060582	DE

	Date	Sentiment	Day Return	Ticker
0	2001-05-17	0.241135	0.013709	DELL
1	2001-08-16	0.129870	0.011962	DELL
2	2001-10-04	0.198582	0.006312	DELL
3	2002-05-16	0.340351	0.003604	DELL
4	2002-08-15	0.234201	-0.011293	DELL
5	2002-11-14	0.346939	0.011111	DELL
6	2003-02-13	0.257143	0.009553	DELL
7	2003-05-15	0.268293	-0.011974	DELL
8	2003-08-14	0.320132	-0.002859	DELL
9	2003-08-22	0.181208	-0.033684	DELL
10	2003-09-25	0.152778	-0.001178	DELL
11	2003-10-08	0.316547	-0.014468	DELL
12	2003-11-13	0.316547	0.005643	DELL
13	2004-01-08	0.268293	0.005896	DELL
14	2004-02-12	0.213793	-0.004744	DELL
15	2004-02-20	0.131148	0.000000	DELL
16	2004-04-06	0.348837	-0.000288	DELL
17	2004-05-13	0.116071	-0.008585	DELL
18	2004-08-12	0.296296	0.006687	DELL
19	2004-09-15	0.500000	-0.013099	DELL
20	2004-10-27	0.294118	0.013181	DELL
21	2004-11-11	0.374486	0.007301	DELL
22	2005-02-01	0.401460	-0.003591	DELL
23	2005-02-10	0.312715	0.008002	DELL
24	2005-03-23	0.494949	0.009987	DELL
25	2005-04-11	0.265306	-0.009929	DELL
26	2005-04-19	0.340909	0.000843	DELL
27	2005-05-12	0.316327	-0.001091	DELL
28	2005-06-22	0.169231	-0.004185	DELL
29	2005-08-11	0.046875	-0.009014	DELL
30	2005-09-21	0.191919	-0.009795	DELL
31	2005-11-10	0.195652	0.007241	DELL

	Date	Sentiment	Day Return	Ticker
0	2002-08-08	0.217391	0.029575	DF
1	2004-09-08	-0.173145	-0.051482	DF
2	2004-11-03	-0.086957	0.001592	DF
3	2005-01-27	0.153153	0.028986	DF
4	2005-02-10	0.177665	0.013433	DF

5	2005-05-04	0.180180	0.027816	DF
6	2005-08-03	0.390135	-0.003667	DF
7	2005-11-02	0.123188	0.054725	DF
	Date	Sentiment	Day Return	Ticker
0	2002-03-18	-0.160377	NaN	DG
1	2002-05-30	-0.242991	NaN	DG
2	2002-08-29	-0.136000	NaN	DG
3	2002-11-26	-0.246512	NaN	DG
4	2003-03-17	-0.040724	NaN	DG
5	2003-05-29	0.040000	NaN	DG
6	2003-08-28	0.082251	NaN	DG
7	2003-12-04	-0.045643	NaN	DG
8	2004-03-15	0.042017	NaN	DG
9	2004-05-27	-0.019920	NaN	DG
10	2004-08-26	0.111111	NaN	DG
11	2004-12-01	0.045267	NaN	DG
12	2004-12-16	0.588235	NaN	DG
13	2005-03-17	-0.032520	NaN	DG
14	2005-05-26	0.016393	NaN	DG
15	2005-08-25	0.198381	NaN	DG
16	2005-11-22	0.004695	NaN	DG
	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.046512	-0.004545	DGX
1	2002-07-23	0.075410	-0.084097	DGX
2	2002-10-18	0.198312	0.028123	DGX
3	2003-01-24	0.014706	-0.067811	DGX
4	2003-04-22	-0.105455	0.013453	DGX
5	2003-07-22	-0.101887	0.001008	DGX
6	2003-10-21	0.140351	0.022801	DGX
7	2004-01-27	0.134694	0.009988	DGX
8	2004-04-22	0.153846	0.001183	DGX
9	2004-07-22	0.241758	0.023369	DGX
10	2004-10-25	0.078788	0.003776	DGX
11	2005-01-27	0.424658	0.053626	DGX
12	2005-04-21	0.115646	0.003585	DGX
13	2005-07-25	0.403846	-0.012174	DGX
14	2005-08-08	0.356164	0.001628	DGX
15	2005-10-20	-0.005780	0.017012	DGX
	Date	Sentiment	Day Return	Ticker
0	2002-04-22	0.200000	-0.004391	DHI
1	2002-07-22	0.048077	-0.017284	DHI
2	2002-11-12	-0.112971	-0.025000	DHI
3	2003-01-16	-0.109827	0.025901	DHI
4	2003-04-17	0.033058	0.008482	DHI
5	2003-07-17	0.045643	-0.011268	DHI
6	2003-11-13	0.130045	0.007619	DHI
7	2004-01-22	-0.099476	-0.022564	DHI
8	2004-04-15	-0.069909	-0.013543	DHI
9	2004-07-21	0.206186	-0.029478	DHI
10	2004-11-10	0.273885	-0.027523	DHI
11	2005-01-20	0.004405	-0.043415	DHI
12	2005-04-19	-0.049180	0.040883	DHI
13	2005-07-21	0.053435	-0.022099	DHI
14	2005-11-16	0.044855	-0.003916	DHI
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.148936	-0.032258	DHR
1	2002-04-18	0.136150	-0.011622	DHR

2	2002-04-30	0.039216	0.010303	DHR
3	2002-07-18	0.004016	-0.016816	DHR
4	2002-10-17	0.131833	-0.021754	DHR
5	2002-11-19	-0.040000	-0.001504	DHR
6	2003-01-28	0.111111	-0.003749	DHR
7	2003-01-30	0.073359	-0.019942	DHR
8	2003-04-17	0.217877	0.045216	DHR
9	2003-04-29	0.113636	0.008766	DHR
10	2003-07-17	0.016807	0.023734	DHR
11	2003-07-29	0.384615	-0.006132	DHR
12	2003-10-16	0.235521	0.000498	DHR
13	2003-11-18	0.353659	-0.008605	DHR
14	2003-12-11	0.256281	0.034220	DHR
15	2004-01-27	0.244444	-0.016907	DHR
16	2004-01-29	0.364407	-0.000222	DHR
17	2004-03-29	0.358491	0.006996	DHR
18	2004-04-22	0.317073	0.002987	DHR
19	2004-04-28	0.264516	-0.016963	DHR
20	2004-07-22	0.387597	0.032146	DHR
21	2004-07-27	0.182927	-0.002950	DHR
22	2004-09-20	-0.111111	-0.004948	DHR
23	2004-10-21	0.322404	0.004229	DHR
24	2004-11-16	0.006993	0.000526	DHR
25	2005-01-25	0.227273	0.016409	DHR
26	2005-01-27	0.316583	0.005679	DHR
27	2005-04-21	0.330986	0.011623	DHR
28	2005-04-26	0.303704	-0.014771	DHR
29	2005-07-01	0.153846	0.004373	DHR
30	2005-07-21	0.358885	0.038643	DHR
31	2005-07-26	0.177570	0.000725	DHR
32	2005-08-02	0.162162	0.023844	DHR
33	2005-10-20	0.301887	-0.045753	DHR
34	2005-12-13	0.200000	-0.001906	DHR

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.198582	-0.032826	DIS
1	2002-04-25	0.216931	0.030928	DIS
2	2002-08-01	0.184211	-0.034977	DIS
3	2002-08-08	0.095238	0.039427	DIS
4	2002-11-04	-0.094340	-0.005510	DIS
5	2002-11-07	0.261649	-0.023529	DIS
6	2003-01-30	0.172161	-0.041618	DIS
7	2003-02-06	-0.121951	0.005917	DIS
8	2003-05-01	0.251969	0.001070	DIS
9	2003-05-07	0.056604	-0.005417	DIS
10	2003-07-31	0.281046	-0.003636	DIS
11	2003-08-07	0.047619	0.006509	DIS
12	2003-11-06	0.183673	0.021834	DIS
13	2003-11-20	0.311355	0.004874	DIS
14	2004-02-04	0.148387	0.005637	DIS
15	2004-02-11	0.545064	-0.011461	DIS
16	2004-05-06	-0.021583	-0.002630	DIS
17	2004-05-12	0.368421	0.000435	DIS
18	2004-08-05	-0.016667	-0.016336	DIS
19	2004-08-10	0.348243	0.020928	DIS
20	2004-10-20	0.508197	-0.001614	DIS
21	2004-11-11	0.248120	-0.007836	DIS
22	2004-11-18	0.509333	-0.003778	DIS

23	2005-01-31	0.410526	-0.006937	DIS
24	2005-02-10	0.193277	-0.006095	DIS
25	2005-03-29	0.421687	-0.007117	DIS
26	2005-04-19	0.113043	0.005928	DIS
27	2005-05-05	0.023256	0.000375	DIS
28	2005-05-11	0.515924	-0.011490	DIS
29	2005-06-30	-0.500000	-0.008661	DIS
30	2005-08-04	-0.166667	-0.005049	DIS
31	2005-08-09	0.313208	0.019501	DIS
32	2005-11-08	-0.254902	-0.000397	DIS
33	2005-11-17	0.304075	0.009713	DIS

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.150183	0.053856	DOV
1	2002-07-18	-0.138047	-0.037346	DOV
2	2002-10-22	0.073684	-0.049281	DOV
3	2003-01-28	-0.124378	-0.030873	DOV
4	2003-04-17	0.135802	0.093087	DOV
5	2003-07-18	0.218391	0.054351	DOV
6	2003-10-17	0.125926	-0.024874	DOV
7	2004-01-27	0.191919	-0.002381	DOV
8	2004-04-20	0.407143	-0.014425	DOV
9	2004-07-20	0.252226	0.001006	DOV
10	2004-10-20	0.209549	0.019835	DOV
11	2005-01-26	0.191489	-0.017414	DOV
12	2005-04-20	0.266667	-0.015934	DOV
13	2005-07-22	0.352000	0.016995	DOV
14	2005-10-21	0.039711	-0.029045	DOV

	Date	Sentiment	Day Return	Ticker
0	2004-12-16	0.342466	-0.002632	DOW
1	2005-04-28	0.241667	-0.017143	DOW
2	2005-07-28	0.003774	0.014666	DOW

	Date	Sentiment	Day Return	Ticker
0	2001-12-14	0.260377	0.062226	DRI
1	2002-12-18	0.035294	0.049744	DRI
2	2002-12-20	0.233333	0.025628	DRI
3	2003-03-21	0.037313	0.041103	DRI
4	2003-06-20	0.253165	0.013793	DRI
5	2003-09-24	-0.056911	-0.021968	DRI
6	2003-12-19	0.235110	0.001484	DRI
7	2004-03-18	0.347280	-0.044523	DRI
8	2004-05-20	0.525253	-0.016629	DRI
9	2004-06-23	0.374005	-0.007026	DRI
10	2004-08-12	0.428571	-0.012723	DRI
11	2004-09-23	0.383117	0.058298	DRI
12	2004-12-17	0.413428	-0.049286	DRI
13	2005-03-24	0.297143	0.024240	DRI
14	2005-06-21	0.357934	-0.007530	DRI
15	2005-09-23	0.352227	-0.047436	DRI
16	2005-12-16	0.412698	0.060383	DRI

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	-0.080745	0.007709	DTE
1	2002-11-04	-0.113636	-0.007066	DTE
2	2003-05-02	-0.235772	-0.023432	DTE
3	2003-11-07	-0.195767	-0.011158	DTE
4	2004-02-06	-0.115207	0.027595	DTE
5	2004-04-29	-0.108696	-0.011711	DTE
6	2004-07-30	-0.155556	0.011584	DTE

7	2004-11-05	-0.220339	-0.003670	DTE
8	2005-02-11	0.058824	0.001564	DTE
9	2005-04-28	-0.115646	-0.003947	DTE
10	2005-07-29	0.296552	-0.010526	DTE
11	2005-11-03	-0.037037	-0.010865	DTE
	Date	Sentiment	Day Return	Ticker
0	2002-07-15	0.022801	NaN	DTV
1	2002-10-14	-0.050000	NaN	DTV
2	2003-01-15	0.005348	NaN	DTV
3	2003-04-10	-0.114094	NaN	DTV
4	2003-04-14	0.150142	NaN	DTV
5	2003-07-16	0.067138	NaN	DTV
6	2003-10-14	0.140684	NaN	DTV
7	2004-02-10	0.389671	0.033918	DTV
8	2004-05-04	0.108225	-0.005510	DTV
9	2004-08-05	0.150502	0.015152	DTV
10	2004-11-02	-0.038961	-0.037318	DTV
11	2004-11-09	0.139241	-0.008674	DTV
12	2005-01-27	0.137255	-0.007818	DTV
13	2005-05-02	0.145729	-0.005351	DTV
14	2005-08-04	0.105528	0.027922	DTV
15	2005-11-03	0.101010	-0.015862	DTV
	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.082251	-0.019560	DUK
1	2001-12-18	-0.234043	0.037143	DUK
2	2002-03-27	-0.185629	-0.005028	DUK
3	2002-04-17	0.025381	0.016053	DUK
4	2002-05-22	-0.518072	0.023684	DUK
5	2002-06-28	0.269841	0.023026	DUK
6	2002-07-23	-0.029787	-0.025641	DUK
7	2002-08-21	-0.492537	0.021614	DUK
8	2002-09-20	-0.138075	0.089162	DUK
9	2002-10-24	-0.512397	-0.021538	DUK
10	2002-11-25	-0.167464	-0.005955	DUK
11	2003-01-13	-0.129771	-0.056992	DUK
12	2003-01-28	-0.215859	-0.017241	DUK
13	2003-02-28	-0.129252	-0.017455	DUK
14	2003-03-28	-0.258427	-0.007921	DUK
15	2003-04-22	0.163121	0.061578	DUK
16	2003-04-30	0.025381	0.017940	DUK
17	2003-07-30	0.026415	-0.046154	DUK
18	2003-10-30	-0.041667	0.025143	DUK
19	2004-01-07	-0.097561	0.004739	DUK
20	2004-01-29	-0.340206	0.006393	DUK
21	2004-04-29	0.051383	-0.037615	DUK
22	2004-05-05	-0.207547	-0.014904	DUK
23	2004-06-03	-0.236641	-0.010081	DUK
24	2004-06-23	-0.094972	0.008496	DUK
25	2004-07-29	0.225296	0.012784	DUK
26	2004-11-03	-0.027778	0.008114	DUK
27	2005-02-02	0.036036	-0.006647	DUK
28	2005-02-24	-0.121622	-0.002222	DUK
29	2005-05-04	0.247423	0.005481	DUK
30	2005-08-03	0.068063	0.012632	DUK
31	2005-11-02	0.000000	-0.012227	DUK
32	2005-12-20	0.181208	0.004399	DUK
	Date	Sentiment	Day Return	Ticker

0	2002-05-02	-0.040462	-0.013807	DVN
1	2002-07-25	0.036145	0.014512	DVN
2	2002-08-01	-0.365854	-0.023798	DVN
3	2002-10-22	-0.284848	0.002737	DVN
4	2002-11-07	-0.200000	-0.062437	DVN
5	2003-01-28	0.000000	0.010000	DVN
6	2003-02-06	-0.302326	0.003427	DVN
7	2003-02-24	0.326087	0.022222	DVN
8	2003-05-08	-0.101449	-0.015745	DVN
9	2003-08-06	-0.246914	0.033750	DVN
10	2003-11-06	-0.025316	-0.005673	DVN
11	2004-02-05	-0.006536	-0.061404	DVN
12	2004-05-06	0.033557	0.031502	DVN
13	2004-08-05	0.000000	-0.029296	DVN
14	2004-11-04	0.006711	0.014957	DVN
15	2005-02-02	0.023810	0.013333	DVN
16	2005-05-04	-0.037975	0.030115	DVN
17	2005-08-03	0.156757	-0.008606	DVN
18	2005-11-02	0.260606	-0.008134	DVN

	Date	Sentiment	Day Return	Ticker
0	2001-12-03	-0.429752	NaN	DYN
1	2001-12-17	-0.208791	NaN	DYN
2	2002-04-25	-0.015974	NaN	DYN
3	2002-04-30	0.050955	NaN	DYN
4	2002-05-28	0.188811	NaN	DYN
5	2002-06-24	-0.126904	NaN	DYN
6	2002-07-30	-0.220000	NaN	DYN
7	2002-11-19	-0.274611	NaN	DYN
8	2003-01-07	-0.112108	NaN	DYN
9	2003-01-31	-0.299492	NaN	DYN
10	2003-04-29	-0.119048	NaN	DYN
11	2003-08-13	-0.023923	NaN	DYN
12	2003-10-30	0.105769	NaN	DYN
13	2004-01-29	0.065327	NaN	DYN
14	2004-04-28	0.069124	NaN	DYN
15	2004-07-28	0.287554	NaN	DYN
16	2004-10-28	0.158879	NaN	DYN
17	2005-02-24	0.294686	NaN	DYN
18	2005-05-09	0.223214	NaN	DYN
19	2005-08-08	-0.047619	NaN	DYN
20	2005-11-08	-0.016949	NaN	DYN

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.285141	0.059335	EBAY
1	2002-07-08	0.248731	-0.030345	EBAY
2	2002-07-18	0.291925	-0.016593	EBAY
3	2002-10-17	0.381356	-0.008525	EBAY
4	2003-01-16	0.344262	-0.023973	EBAY
5	2003-04-22	0.311475	-0.004796	EBAY
6	2003-07-24	0.244094	0.002078	EBAY
7	2003-10-16	0.247863	0.001045	EBAY
8	2004-01-21	0.345133	-0.017999	EBAY
9	2004-04-21	0.361111	0.003354	EBAY
10	2004-07-21	0.187215	-0.047856	EBAY
11	2004-10-20	0.297959	-0.006092	EBAY
12	2005-01-19	0.257353	-0.043442	EBAY
13	2005-02-03	0.383648	-0.011647	EBAY
14	2005-04-20	0.587786	0.012848	EBAY

15	2005-04-27	0.305785	0.020752	EBAY
16	2005-07-20	0.461279	-0.001718	EBAY
17	2005-09-12	0.434263	0.023928	EBAY
18	2005-10-19	0.458484	0.039594	EBAY
	Date	Sentiment	Day Return	Ticker
0	2002-04-23	0.020619	-0.015935	ECL
1	2002-07-23	0.188976	0.002163	ECL
2	2002-10-22	0.117647	-0.039850	ECL
3	2003-02-18	0.225000	0.033684	ECL
4	2003-04-22	0.190184	0.035857	ECL
5	2003-07-22	0.198630	-0.002863	ECL
6	2003-10-21	0.021672	-0.038989	ECL
7	2004-02-06	0.331429	0.010623	ECL
8	2004-04-22	0.317784	0.023509	ECL
9	2004-07-22	0.391076	-0.011840	ECL
10	2004-10-21	0.377926	-0.005550	ECL
11	2005-02-03	0.296703	-0.011283	ECL
12	2005-04-21	0.376206	0.003647	ECL
13	2005-07-25	0.384058	0.045794	ECL
14	2005-10-21	0.300912	0.010836	ECL
	Date	Sentiment	Day Return	Ticker
0	2004-12-13	0.21519	0.011657	ED
	Date	Sentiment	Day Return	Ticker
0	2002-04-18	0.166667	0.008200	EFX
1	2002-07-18	0.253333	-0.095123	EFX
2	2002-10-17	0.183246	0.001181	EFX
3	2003-01-23	0.183432	0.006530	EFX
4	2003-04-24	0.140000	0.005238	EFX
5	2003-07-17	-0.004739	-0.042389	EFX
6	2003-10-16	0.087558	0.052354	EFX
7	2004-01-22	0.343750	0.051134	EFX
8	2004-04-22	0.269231	0.018824	EFX
9	2004-07-22	0.132075	0.008403	EFX
10	2004-10-21	0.221053	-0.011407	EFX
11	2005-02-03	0.361963	0.047718	EFX
12	2005-04-21	0.430769	0.040770	EFX
13	2005-07-21	0.242236	-0.012129	EFX
14	2005-10-20	0.239766	-0.023864	EFX
	Date	Sentiment	Day Return	Ticker
0	2001-11-19	-0.479592	0.006081	EIX
1	2002-05-03	-0.271605	0.006011	EIX
2	2002-08-06	-0.417040	-0.001695	EIX
3	2002-09-23	-0.594470	-0.009434	EIX
4	2002-11-01	-0.360731	-0.036279	EIX
5	2002-11-25	-0.324841	-0.061037	EIX
6	2003-02-25	-0.180488	0.040302	EIX
7	2003-05-07	-0.337278	0.001347	EIX
8	2003-08-05	-0.586667	-0.029254	EIX
9	2003-08-22	-0.504587	-0.002681	EIX
10	2003-11-05	-0.310345	0.012690	EIX
11	2003-11-17	-0.342857	-0.004968	EIX
12	2004-02-26	-0.142857	-0.006452	EIX
13	2004-07-30	-0.314554	0.034749	EIX
14	2004-11-05	-0.275168	0.000000	EIX
15	2005-03-11	-0.068323	-0.012647	EIX
16	2005-05-09	-0.088608	0.005319	EIX
17	2005-08-09	-0.197080	-0.007444	EIX

18	2005-11-04	-0.142857	-0.024236	EIX
	Date	Sentiment	Day Return	Ticker
0	2002-04-30	0.274131	0.000000	EL
1	2002-08-15	0.264286	0.025669	EL
2	2002-10-29	0.209302	0.060584	EL
3	2003-01-30	0.170306	0.048772	EL
4	2003-04-30	0.222222	0.057254	EL
5	2003-08-14	0.422414	-0.008392	EL
6	2003-10-28	0.275591	0.003183	EL
7	2004-01-29	0.299145	0.018226	EL
8	2004-04-28	0.374408	-0.007374	EL
9	2004-08-17	0.459716	-0.000250	EL
10	2004-11-03	0.347368	-0.016591	EL
11	2005-01-27	0.278970	-0.001540	EL
12	2005-04-28	0.248366	-0.037962	EL
13	2005-08-16	0.478079	0.040816	EL
14	2005-10-26	-0.022388	-0.017280	EL
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.073446	0.084072	EMC
1	2001-07-18	-0.138462	-0.081425	EMC
2	2002-01-29	0.150000	-0.062134	EMC
3	2002-04-04	-0.387755	0.018261	EMC
4	2002-04-18	0.292419	-0.009009	EMC
5	2002-04-30	0.061728	0.036281	EMC
6	2002-07-18	0.145038	0.050000	EMC
7	2002-07-23	0.153846	0.008547	EMC
8	2002-10-03	0.472603	0.048117	EMC
9	2002-10-17	0.000000	-0.061224	EMC
10	2002-10-24	0.328520	-0.076782	EMC
11	2002-10-28	-0.142857	-0.110320	EMC
12	2003-01-23	0.210084	0.063380	EMC
13	2003-01-28	0.294643	0.064828	EMC
14	2003-02-03	0.180488	-0.012887	EMC
15	2003-02-04	0.236715	0.018301	EMC
16	2003-04-16	0.019802	0.035802	EMC
17	2003-04-17	0.286885	0.039120	EMC
18	2003-04-22	0.191919	0.015730	EMC
19	2003-04-28	0.509434	0.035510	EMC
20	2003-07-02	0.219512	0.013023	EMC
21	2003-07-08	0.034483	-0.014035	EMC
22	2003-07-16	0.004255	-0.073770	EMC
23	2003-07-17	0.264822	-0.011100	EMC
24	2003-07-30	0.115789	-0.020468	EMC
25	2003-10-14	0.161290	-0.017673	EMC
26	2003-10-16	0.125000	0.024540	EMC
27	2003-10-21	0.239130	0.038462	EMC
28	2004-04-15	0.240602	-0.027633	EMC
29	2004-07-20	0.051546	0.048263	EMC
30	2004-07-22	0.210884	0.011215	EMC
31	2004-10-12	-0.358491	-0.014888	EMC
32	2004-10-19	0.148148	-0.008878	EMC
33	2004-10-21	-0.174603	-0.007070	EMC
34	2004-12-21	-0.179856	0.018271	EMC
35	2005-01-25	0.136150	0.010526	EMC
36	2005-02-03	0.187970	-0.014855	EMC
37	2005-04-19	0.222222	0.062142	EMC
38	2005-04-21	0.000000	0.030912	EMC

39	2005-05-10	-0.012346	-0.012167	EMC
40	2005-07-21	0.371981	0.010760	EMC
41	2005-08-03	0.189542	0.008708	EMC
42	2005-10-19	0.470588	0.018505	EMC
43	2005-10-25	0.200000	-0.002878	EMC
	Date	Sentiment	Day Return	Ticker
0	2001-04-27	-0.148515	-0.000925	EMN
1	2002-04-26	-0.116751	0.000452	EMN
2	2002-07-26	-0.051613	-0.028246	EMN
3	2002-10-25	0.250000	0.036261	EMN
4	2003-01-31	-0.067416	0.045191	EMN
5	2003-04-25	-0.087137	-0.010891	EMN
6	2003-07-25	-0.044177	0.050520	EMN
7	2003-10-24	-0.084615	-0.001270	EMN
8	2004-01-30	-0.119718	0.009873	EMN
9	2004-04-30	0.148789	-0.016859	EMN
10	2004-07-30	0.118483	-0.010410	EMN
11	2004-10-29	0.109312	0.032405	EMN
12	2005-01-28	0.277372	-0.010640	EMN
13	2005-04-29	0.204380	0.009346	EMN
14	2005-07-29	0.168627	-0.010893	EMN
15	2005-10-28	0.014925	0.015702	EMN
	Date	Sentiment	Day Return	Ticker
0	2001-04-23	0.018868	0.065909	EOG
1	2002-04-30	-0.038168	0.004485	EOG
2	2002-08-13	-0.228346	-0.021838	EOG
3	2002-10-22	-0.192661	0.007578	EOG
4	2003-02-04	-0.044776	0.031016	EOG
5	2003-05-05	-0.068493	-0.016406	EOG
6	2003-08-06	0.114094	0.007752	EOG
7	2003-08-21	-0.254237	0.008252	EOG
8	2003-11-04	0.069767	-0.009889	EOG
9	2004-02-05	0.120000	-0.028533	EOG
10	2004-05-03	0.025974	0.054601	EOG
11	2004-08-03	0.025381	0.017882	EOG
12	2004-10-27	-0.054054	-0.031121	EOG
13	2005-02-03	0.030303	-0.015541	EOG
14	2005-04-27	-0.062500	-0.020902	EOG
15	2005-07-27	-0.072727	-0.023124	EOG
16	2005-11-02	-0.025000	0.032967	EOG
	Date	Sentiment	Day Return	Ticker
0	2001-05-02	-0.386555	-0.017396	EQR
1	2002-05-01	-0.407821	0.017668	EQR
2	2002-07-31	-0.100917	-0.002238	EQR
3	2002-11-05	-0.238462	-0.013900	EQR
4	2003-02-05	-0.260563	-0.004167	EQR
5	2003-04-30	-0.292929	-0.011069	EQR
6	2003-08-13	-0.193182	-0.011867	EQR
7	2003-11-04	-0.102881	-0.014199	EQR
8	2004-02-04	-0.106557	-0.022344	EQR
9	2004-04-28	-0.036364	-0.007080	EQR
10	2004-05-20	0.132353	0.004707	EQR
11	2004-08-03	-0.071429	-0.002342	EQR
12	2004-11-02	0.056180	-0.023111	EQR
13	2005-02-02	0.074380	0.004710	EQR
14	2005-04-26	0.260000	0.002396	EQR
15	2005-07-27	0.288344	-0.001263	EQR

16	2005-11-01	0.118812	-0.008366	EQR
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.028571	-0.006553	ESRX
1	2002-04-18	0.226891	0.049192	ESRX
2	2002-05-02	-0.627329	-0.123789	ESRX
3	2002-07-25	0.028571	-0.020322	ESRX
4	2002-08-14	-0.220339	0.016366	ESRX
5	2002-10-24	0.151163	0.041113	ESRX
6	2003-02-13	0.075949	-0.035772	ESRX
7	2003-04-24	-0.032258	-0.016112	ESRX
8	2003-07-24	0.097561	-0.059013	ESRX
9	2003-10-30	0.070588	-0.070109	ESRX
10	2003-12-22	0.140351	0.020274	ESRX
11	2004-02-25	0.135593	0.055432	ESRX
12	2004-04-29	0.206704	0.006194	ESRX
13	2004-07-29	-0.177143	0.039110	ESRX
14	2004-11-04	-0.046875	0.053973	ESRX
15	2004-11-24	0.254545	-0.047456	ESRX
16	2005-03-03	0.329480	0.034019	ESRX
17	2005-04-27	0.250000	0.023388	ESRX
18	2005-07-22	0.138462	0.035080	ESRX
19	2005-07-28	0.122302	0.009100	ESRX
20	2005-10-27	0.333333	0.076557	ESRX
21	2005-11-28	0.122995	-0.008809	ESRX
	Date	Sentiment	Day Return	Ticker
0	2002-07-18	0.081633	0.026031	ESV
1	2002-10-17	0.034483	0.043188	ESV
2	2003-01-29	-0.077778	0.000389	ESV
3	2003-02-20	0.050000	0.019384	ESV
4	2003-04-16	-0.033493	-0.007984	ESV
5	2003-07-17	-0.234043	0.028765	ESV
6	2003-10-21	-0.060403	0.019077	ESV
7	2004-01-28	0.117318	0.007612	ESV
8	2004-04-20	-0.141026	-0.034779	ESV
9	2004-07-20	0.068323	0.000000	ESV
10	2004-10-19	-0.239583	-0.005430	ESV
11	2005-02-23	0.037838	0.001785	ESV
12	2005-04-26	0.063063	-0.010826	ESV
13	2005-07-26	0.112299	-0.005875	ESV
14	2005-10-25	-0.032258	0.056426	ESV
	Date	Sentiment	Day Return	Ticker
0	2002-07-17	0.290598	-0.074747	ETFC
1	2002-10-16	0.205575	-0.017582	ETFC
2	2003-01-22	0.093750	-0.013274	ETFC
3	2003-04-15	-0.107843	0.020501	ETFC
4	2003-07-16	0.051793	-0.061538	ETFC
5	2003-10-15	-0.027237	-0.032174	ETFC
6	2003-12-17	0.260274	-0.014655	ETFC
7	2004-01-21	0.259259	-0.019218	ETFC
8	2004-04-16	0.394834	-0.014400	ETFC
9	2004-07-20	0.180556	0.052094	ETFC
10	2004-10-18	0.026455	0.007792	ETFC
11	2004-12-15	0.367188	-0.000668	ETFC
12	2005-01-26	0.325581	-0.026316	ETFC
13	2005-04-20	0.139130	-0.033065	ETFC
14	2005-07-20	0.376344	0.009954	ETFC
15	2005-08-08	0.251908	-0.017694	ETFC

16	2005-09-29	0.204301	0.018935	ETFC
17	2005-10-19	0.261146	0.039634	ETFC
18	2005-12-14	0.185567	0.019422	ETFC
	Date	Sentiment	Day Return	Ticker
0	2001-04-16	-0.204461	0.038340	ETN
1	2002-04-15	-0.102804	-0.021875	ETN
2	2002-07-15	0.015038	-0.041958	ETN
3	2002-10-14	0.121429	-0.013344	ETN
4	2003-01-21	0.028571	-0.020653	ETN
5	2003-04-14	-0.065421	0.029074	ETN
6	2003-07-15	0.129771	-0.031553	ETN
7	2003-10-14	0.128358	0.033006	ETN
8	2004-01-21	0.088050	0.030645	ETN
9	2004-04-14	0.246637	0.010181	ETN
10	2004-04-27	0.119048	-0.004269	ETN
11	2004-07-15	0.207692	-0.001120	ETN
12	2004-10-14	0.129630	-0.003226	ETN
13	2005-01-24	0.229508	-0.015198	ETN
14	2005-04-14	0.002985	-0.050407	ETN
15	2005-07-18	0.194888	0.011538	ETN
16	2005-10-17	-0.100000	0.002845	ETN
	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.305344	0.011012	ETR
1	2002-04-25	-0.077966	-0.006919	ETR
2	2002-07-30	-0.149758	0.072159	ETR
3	2002-10-30	-0.058333	0.007475	ETR
4	2003-02-04	0.113253	-0.009688	ETR
5	2003-04-28	-0.298551	-0.012687	ETR
6	2003-07-28	0.015038	-0.006286	ETR
7	2003-10-23	0.319372	-0.007818	ETR
8	2004-02-02	0.261411	0.005137	ETR
9	2004-04-26	0.041667	0.020690	ETR
10	2004-08-02	0.048128	0.016140	ETR
11	2004-10-21	-0.302013	-0.007786	ETR
12	2004-11-22	-0.104478	0.015091	ETR
13	2005-01-31	0.038095	0.006807	ETR
14	2005-04-25	0.098039	-0.062924	ETR
15	2005-08-01	0.223214	-0.028169	ETR
16	2005-09-06	-0.336788	0.000794	ETR
17	2005-11-01	-0.266667	-0.005217	ETR
	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.050279	-0.004608	EXC
1	2002-07-31	-0.083799	0.017424	EXC
2	2002-09-03	-0.487603	-0.011341	EXC
3	2002-10-30	-0.056075	0.010220	EXC
4	2003-01-29	0.004926	0.012060	EXC
5	2003-04-29	0.052174	0.004436	EXC
6	2003-07-30	-0.126638	0.001228	EXC
7	2003-10-23	-0.050228	-0.004053	EXC
8	2003-11-03	-0.006061	0.025217	EXC
9	2004-01-28	0.026316	0.004242	EXC
10	2004-04-27	0.024631	-0.000449	EXC
11	2004-05-24	0.020408	0.016838	EXC
12	2004-07-28	0.129534	0.005030	EXC
13	2004-10-21	0.049645	-0.015026	EXC
14	2004-12-20	0.402062	0.000930	EXC
15	2005-01-26	0.037838	0.024195	EXC

16	2005-04-26	-0.229050	-0.006342	EXC
17	2005-05-10	-0.641026	0.008955	EXC
18	2005-07-22	0.061224	-0.000963	EXC
19	2005-10-26	-0.173184	-0.009597	EXC
	Date	Sentiment	Day Return	Ticker
0	2001-05-01	-0.323944	-0.017361	F
1	2001-06-01	-0.193277	0.011934	F
2	2001-06-21	-0.013477	0.055850	F
3	2001-07-03	-0.219512	0.004008	F
4	2001-12-03	-0.057325	-0.035753	F
5	2002-01-17	-0.251397	-0.016722	F
6	2002-02-01	-0.243243	-0.011936	F
7	2002-04-02	-0.525424	-0.016005	F
8	2002-04-08	-0.323353	0.007333	F
9	2002-05-01	-0.182482	0.023168	F
10	2002-05-20	0.207547	-0.004167	F
11	2002-06-03	-0.049645	-0.022034	F
12	2002-07-02	-0.164021	0.014810	F
13	2002-09-04	0.031250	0.005460	F
14	2002-10-01	-0.114504	0.022727	F
15	2002-11-26	-0.047619	-0.005515	F
16	2004-03-23	-0.357488	-0.008462	F
17	2004-03-25	-0.302857	0.010736	F
18	2004-04-01	-0.241830	-0.007396	F
19	2004-04-21	-0.045455	0.019795	F
20	2004-05-03	-0.267974	0.004605	F
21	2004-05-13	0.202703	0.004181	F
22	2004-06-02	-0.022901	-0.020395	F
23	2004-07-01	-0.203125	-0.040256	F
24	2004-07-20	-0.191111	-0.024716	F
25	2004-08-03	0.048387	-0.019333	F
26	2004-09-01	-0.320000	-0.015581	F
27	2004-09-17	0.223022	-0.009059	F
28	2004-10-01	-0.167630	0.006383	F
29	2004-10-19	-0.301075	-0.039376	F
30	2004-11-03	-0.283951	-0.017062	F
31	2004-12-01	-0.250000	-0.001412	F
32	2005-01-04	-0.063291	-0.003399	F
33	2005-01-20	-0.064516	-0.006642	F
34	2005-01-25	0.399684	0.012242	F
35	2005-02-01	-0.224044	-0.014318	F
36	2005-02-03	-0.060773	-0.004556	F
37	2005-03-01	-0.237410	0.007955	F
38	2005-03-17	-0.196013	-0.004266	F
39	2005-04-01	-0.319728	-0.040343	F
40	2005-04-05	-0.103943	0.008174	F
41	2005-04-20	-0.204420	-0.014768	F
42	2005-04-26	0.079646	-0.012384	F
43	2005-05-03	-0.067961	0.021575	F
44	2005-05-25	-0.205357	0.001005	F
45	2005-06-01	-0.387755	-0.011952	F
46	2005-07-01	-0.069444	0.008806	F
47	2005-07-19	-0.226994	-0.009141	F
48	2005-08-02	0.170213	-0.001835	F
49	2005-09-01	-0.275862	-0.024072	F
50	2005-10-03	-0.073171	-0.011000	F
51	2005-10-20	-0.141414	-0.005903	F

52	2005-11-01	-0.228571	-0.013205	F
53	2005-12-01	-0.194444	-0.016990	F
	Date	Sentiment	Day Return	Ticker
0	2002-03-12	-1.000000	-0.003788	FCX
1	2002-04-18	-0.031746	-0.010270	FCX
2	2002-07-02	-0.357143	-0.042135	FCX
3	2002-07-18	-0.377358	-0.011685	FCX
4	2002-09-03	-0.664516	-0.006757	FCX
5	2002-09-25	-0.289474	-0.004800	FCX
6	2002-10-15	-0.388430	0.087111	FCX
7	2003-01-16	-0.068702	0.065698	FCX
8	2003-04-17	-0.197802	-0.027302	FCX
9	2003-07-17	0.043956	0.042979	FCX
10	2003-10-16	-0.300971	0.005647	FCX
11	2004-01-20	-0.197674	0.081461	FCX
12	2004-04-20	-0.232323	-0.048172	FCX
13	2004-07-20	-0.165468	0.023529	FCX
14	2004-10-19	0.062069	-0.059299	FCX
15	2005-01-18	-0.030303	0.021390	FCX
16	2005-04-19	0.215686	0.025503	FCX
17	2005-07-19	-0.084906	0.000000	FCX
18	2005-10-18	0.211538	-0.047228	FCX
	Date	Sentiment	Day Return	Ticker
0	2001-06-26	0.010870	-0.003899	FDO
1	2002-10-02	0.180328	-0.039015	FDO
2	2002-12-19	0.053498	0.060702	FDO
3	2003-03-19	0.063291	-0.012060	FDO
4	2003-06-25	0.048276	0.009788	FDO
5	2003-10-01	0.246637	0.028786	FDO
6	2003-12-18	0.081545	-0.055813	FDO
7	2004-03-23	0.155235	-0.031429	FDO
8	2004-06-24	0.107296	-0.015480	FDO
9	2004-09-30	0.200000	0.003704	FDO
10	2004-12-17	0.031496	-0.022483	FDO
11	2005-03-22	0.160410	0.023739	FDO
12	2005-06-23	0.046154	0.031373	FDO
13	2005-08-04	0.296970	-0.052245	FDO
14	2005-09-29	0.035144	0.000000	FDO
15	2005-12-21	0.228216	0.037021	FDO
	Date	Sentiment	Day Return	Ticker
0	2001-12-19	0.157509	-0.006163	FDX
1	2002-03-20	-0.030303	-0.012002	FDX
2	2002-06-25	0.076305	-0.067961	FDX
3	2002-09-19	0.171233	0.061333	FDX
4	2002-12-18	0.280632	0.001135	FDX
5	2003-03-19	0.191176	0.045076	FDX
6	2003-06-24	0.133550	-0.008851	FDX
7	2003-09-17	0.125000	0.015420	FDX
8	2003-12-17	0.196507	-0.026594	FDX
9	2003-12-30	0.491228	-0.014286	FDX
10	2004-03-17	0.207048	0.041309	FDX
11	2004-06-23	0.343511	0.012906	FDX
12	2004-09-22	0.146919	-0.022597	FDX
13	2004-12-16	0.468880	0.022178	FDX
14	2005-03-17	0.259259	0.008855	FDX
15	2005-06-23	0.219298	-0.058076	FDX
16	2005-09-21	0.190476	0.010451	FDX

17	2005-12-21	0.356828	0.030508	FDX
	Date	Sentiment	Day Return	Ticker
0	2001-04-17	-0.442177	0.019108	FE
1	2002-04-11	-0.386935	0.004908	FE
2	2002-04-24	-0.286713	0.007553	FE
3	2002-07-24	-0.045752	0.165002	FE
4	2002-10-17	-0.050000	0.040281	FE
5	2003-02-13	0.058252	0.061455	FE
6	2003-10-15	-0.196850	0.003028	FE
7	2003-12-23	-0.317073	-0.002558	FE
8	2004-02-19	-0.081081	-0.002872	FE
9	2004-05-07	0.173913	-0.018277	FE
10	2004-07-28	0.044944	0.007118	FE
11	2004-10-21	-0.034483	0.004908	FE
12	2005-02-15	-0.225490	-0.007942	FE
13	2005-04-27	-0.184211	0.007521	FE
14	2005-07-27	-0.031915	-0.001996	FE
15	2005-10-25	0.088235	-0.022732	FE
	Date	Sentiment	Day Return	Ticker
0	2002-10-16	0.153846	-0.012950	FHN
1	2003-01-17	0.180000	-0.008289	FHN
2	2003-04-14	0.431818	-0.003704	FHN
3	2003-07-17	0.270270	0.004067	FHN
4	2003-10-22	0.000000	0.008128	FHN
5	2004-01-21	-0.101124	-0.004898	FHN
6	2004-04-20	0.014925	-0.022283	FHN
7	2004-07-21	-0.103825	-0.020630	FHN
8	2004-09-29	-0.058824	0.001811	FHN
9	2004-10-21	0.016129	0.004773	FHN
10	2005-01-19	0.017341	0.002095	FHN
11	2005-04-21	0.132867	-0.003980	FHN
12	2005-07-18	0.037037	-0.042141	FHN
13	2005-10-17	0.013158	-0.025457	FHN
	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.000000	0.010453	FII
1	2002-04-24	0.257143	-0.021472	FII
2	2002-07-24	0.172932	0.143967	FII
3	2002-10-23	-0.079812	0.022394	FII
4	2003-01-23	-0.004184	-0.000796	FII
5	2003-04-23	-0.012821	-0.008379	FII
6	2003-07-23	-0.006711	-0.014469	FII
7	2003-10-22	-0.275862	-0.039680	FII
8	2004-02-09	0.057692	0.013175	FII
9	2004-04-19	-0.021583	-0.015534	FII
10	2004-07-27	-0.254237	0.001059	FII
11	2004-10-29	0.086957	0.040934	FII
12	2005-02-04	-0.022556	0.016429	FII
13	2005-04-29	0.072727	0.036808	FII
14	2005-07-29	0.194444	-0.015716	FII
15	2005-10-28	0.174603	0.006926	FII
	Date	Sentiment	Day Return	Ticker
0	2002-03-20	0.087248	0.008073	FIS
1	2002-05-06	-0.019355	0.000258	FIS
2	2002-06-20	0.104478	-0.014137	FIS
3	2002-07-24	-0.034483	0.039316	FIS
4	2002-08-05	-0.090909	-0.033592	FIS
5	2002-09-20	-0.172131	-0.327702	FIS

6	2002-10-23	-0.142857	0.050455	FIS
7	2002-11-04	0.068783	-0.002273	FIS
8	2003-01-10	-0.333333	0.005405	FIS
9	2003-01-29	-0.157895	0.023770	FIS
10	2003-03-05	-0.223140	0.005900	FIS
11	2003-04-23	-0.289100	0.025000	FIS
12	2003-07-23	-0.192547	-0.003261	FIS
13	2003-07-24	0.132075	-0.034169	FIS
14	2003-10-23	-0.078534	0.014008	FIS
15	2003-11-12	-0.110482	0.020018	FIS
16	2004-01-28	0.058252	-0.032931	FIS
17	2004-03-25	-0.109827	0.023291	FIS
18	2004-04-21	0.406667	0.003164	FIS
19	2004-04-29	-0.073446	0.013042	FIS
20	2004-05-26	0.052632	0.001337	FIS
21	2004-07-22	-0.545455	0.003249	FIS
22	2004-10-21	-0.249071	0.012465	FIS
23	2004-12-09	-0.224490	0.002727	FIS
24	2005-01-26	0.321267	0.019771	FIS
25	2005-02-15	-0.005348	0.004539	FIS
26	2005-04-21	0.307087	0.039001	FIS
27	2005-04-26	-0.207547	-0.003606	FIS
28	2005-05-18	-0.309524	0.013873	FIS
29	2005-07-21	0.205993	-0.017483	FIS
30	2005-07-27	-0.131868	-0.019166	FIS
31	2005-09-15	0.194969	-0.004873	FIS
32	2005-10-25	0.317881	0.009396	FIS
33	2005-10-26	-0.198238	-0.029870	FIS

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.016760	-0.000234	FISV
1	2002-07-23	-0.140000	-0.021788	FISV
2	2002-10-22	-0.238579	-0.019089	FISV
3	2003-01-21	-0.053892	-0.005463	FISV
4	2003-04-23	0.015544	-0.034305	FISV
5	2003-07-23	0.093333	0.029101	FISV
6	2003-10-22	0.014354	-0.004021	FISV
7	2004-01-28	0.011952	-0.051289	FISV
8	2004-04-22	0.049383	0.095468	FISV
9	2004-07-22	-0.030000	-0.034965	FISV
10	2004-10-22	-0.127572	-0.003215	FISV
11	2005-01-28	-0.114583	-0.048008	FISV
12	2005-04-22	0.041322	0.014806	FISV
13	2005-07-22	0.214876	-0.016911	FISV
14	2005-10-21	0.038961	-0.041121	FISV

	Date	Sentiment	Day Return	Ticker
0	2002-01-15	0.325714	0.019753	FITB
1	2002-04-16	0.342857	-0.007807	FITB
2	2002-07-16	0.171598	0.028553	FITB
3	2002-10-15	0.322835	0.018173	FITB
4	2003-01-15	0.323529	0.009686	FITB
5	2003-04-15	-0.098765	0.012969	FITB
6	2003-07-15	0.372549	0.000000	FITB
7	2003-10-14	0.312500	-0.006141	FITB
8	2004-01-15	0.328767	-0.008553	FITB
9	2004-04-15	0.345972	-0.014014	FITB
10	2004-07-15	0.114943	-0.047350	FITB
11	2004-10-14	0.061947	-0.017477	FITB

12	2004-12-02	-0.300000	0.005058	FITB
13	2005-01-18	0.021583	0.040132	FITB
14	2005-04-14	0.280000	-0.026297	FITB
15	2005-06-14	0.212121	0.001454	FITB
16	2005-07-14	-0.030043	-0.004237	FITB
17	2005-10-18	0.156398	0.041902	FITB

	Date	Sentiment	Day Return	Ticker
0	2002-05-01	0.175141	-0.019286	FLR
1	2002-07-31	0.137931	-0.033133	FLR
2	2002-11-07	0.000000	-0.005098	FLR
3	2003-01-31	-0.071090	0.081455	FLR
4	2003-04-30	0.077670	0.004942	FLR
5	2003-07-30	0.177033	-0.001410	FLR
6	2003-10-29	0.054726	-0.024267	FLR
7	2004-02-05	0.200000	0.048391	FLR
8	2004-04-29	0.163265	0.002910	FLR
9	2004-07-29	0.165563	0.061832	FLR
10	2004-10-28	0.142857	-0.020156	FLR
11	2005-02-03	0.083004	0.054650	FLR
12	2005-05-06	-0.082251	0.096651	FLR
13	2005-08-09	0.058824	-0.016447	FLR
14	2005-11-04	0.200000	0.024664	FLR

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.141304	-0.030546	FRX
1	2002-04-24	-0.407407	0.027523	FRX
2	2002-07-17	-0.340909	0.005942	FRX
3	2002-10-15	-0.101887	0.015272	FRX
4	2002-12-10	-0.421965	-0.050382	FRX
5	2003-01-16	-0.079545	-0.024288	FRX
6	2003-04-22	-0.106383	0.040000	FRX
7	2003-07-15	-0.450000	-0.025717	FRX
8	2003-10-14	-0.384615	0.022674	FRX
9	2004-01-20	-0.277108	0.000000	FRX
10	2004-04-20	-0.281046	-0.026404	FRX
11	2004-07-20	-0.291667	-0.063433	FRX
12	2004-10-18	-0.228571	-0.042931	FRX
13	2005-01-18	-0.391304	-0.009011	FRX
14	2005-04-19	-0.125000	-0.029086	FRX
15	2005-07-19	-0.203125	0.022362	FRX
16	2005-10-18	-0.063584	-0.013706	FRX

	Date	Sentiment	Day Return	Ticker
0	2002-04-19	0.012658	-0.005367	GAS
1	2002-07-23	-0.385827	-0.050794	GAS
2	2002-10-30	-0.392857	0.015047	GAS
3	2003-03-05	-0.329730	0.006208	GAS
4	2003-05-02	-0.152174	0.005521	GAS
5	2003-08-01	0.023256	-0.006934	GAS
6	2003-10-31	-0.309524	-0.002834	GAS
7	2004-02-10	-0.123810	0.000690	GAS
8	2004-04-30	-0.274336	-0.001397	GAS
9	2004-08-09	-0.080000	-0.006784	GAS
10	2004-11-05	-0.184466	-0.023978	GAS
11	2005-02-28	-0.010989	-0.000866	GAS
12	2005-04-29	-0.157895	0.009335	GAS
13	2005-07-29	-0.064220	0.009186	GAS
14	2005-11-01	0.076923	-0.030675	GAS

	Date	Sentiment	Day Return	Ticker
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0	2001-04-17	-0.268571	0.000000	GCI
1	2002-02-07	-0.270936	0.034328	GCI
2	2002-04-16	-0.109756	-0.010003	GCI
3	2002-07-16	-0.126582	-0.016732	GCI
4	2002-10-15	-0.012048	0.015303	GCI
5	2003-02-06	0.114625	0.020308	GCI
6	2003-04-15	-0.265700	0.001608	GCI
7	2003-07-15	0.086792	-0.006104	GCI
8	2003-10-14	0.094972	0.002105	GCI
9	2004-02-02	0.190000	0.001748	GCI
10	2004-04-12	0.230769	-0.014361	GCI
11	2004-07-13	-0.054187	-0.010450	GCI
12	2004-10-12	0.011628	-0.020588	GCI
13	2005-01-26	0.019802	-0.002369	GCI
14	2005-04-12	0.046729	0.024328	GCI
15	2005-07-13	0.004444	-0.006402	GCI
16	2005-10-11	0.244186	-0.004959	GCI

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	0.010638	0.027551	GD
1	2002-04-17	-0.014085	0.010978	GD
2	2002-07-17	0.061611	-0.095687	GD
3	2002-10-16	-0.081395	-0.020317	GD
4	2002-12-19	0.022727	0.020447	GD
5	2003-01-22	-0.213115	-0.073439	GD
6	2003-04-16	-0.060000	0.038859	GD
7	2003-06-10	0.302326	0.028657	GD
8	2003-07-16	0.080569	0.031824	GD
9	2003-10-15	-0.127273	0.000000	GD
10	2004-01-21	-0.121387	-0.010509	GD
11	2004-04-21	0.202381	0.001307	GD
12	2004-07-21	0.147287	-0.019795	GD
13	2004-10-20	0.194444	-0.003544	GD
14	2005-01-26	0.320261	0.019701	GD
15	2005-04-20	-0.051948	-0.032283	GD
16	2005-07-20	0.266187	0.033632	GD
17	2005-10-19	0.144444	0.002152	GD
18	2005-12-14	0.232143	0.000717	GD

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.055556	0.062166	GILD
1	2002-01-18	-0.500000	-0.064865	GILD
2	2002-02-08	0.000000	0.060577	GILD
3	2002-04-30	-0.155844	0.077189	GILD
4	2002-05-02	-0.132075	0.002743	GILD
5	2002-07-24	-0.053892	0.065545	GILD
6	2002-07-31	0.008850	0.050690	GILD
7	2002-08-22	-0.080000	0.023770	GILD
8	2002-09-09	-0.435115	0.020957	GILD
9	2002-10-31	0.175000	0.002887	GILD
10	2002-11-12	-0.321429	0.001676	GILD
11	2002-12-04	0.008696	0.050852	GILD
12	2003-01-30	0.250000	0.008811	GILD
13	2003-04-24	-0.083333	0.054139	GILD
14	2003-07-31	0.159236	-0.007564	GILD
15	2003-10-28	-0.005291	0.026766	GILD
16	2004-01-29	0.157895	-0.011564	GILD
17	2004-04-22	0.224242	0.024567	GILD
18	2004-07-29	0.073171	0.009672	GILD

19	2004-10-21	0.105485	-0.022883	GILD
20	2005-01-27	0.099476	-0.010325	GILD
21	2005-04-19	-0.096045	0.016573	GILD
22	2005-06-23	-0.594595	-0.026557	GILD
23	2005-07-19	-0.012987	0.012603	GILD
24	2005-10-18	0.086207	0.004792	GILD
25	2005-11-16	-0.400000	0.012743	GILD

	Date	Sentiment	Day Return	Ticker
0	2001-12-19	0.185185	0.019051	GIS
1	2002-03-20	-0.087558	-0.009853	GIS
2	2002-12-18	0.466667	0.016133	GIS
3	2003-06-25	0.335968	0.003569	GIS
4	2003-09-16	-0.005291	0.012301	GIS
5	2003-12-17	0.171103	-0.033049	GIS
6	2004-03-16	0.016393	0.002172	GIS
7	2004-06-30	0.451128	0.019957	GIS
8	2004-09-21	0.004405	-0.008743	GIS
9	2004-12-21	0.269036	-0.001837	GIS
10	2005-03-22	0.263158	-0.032877	GIS
11	2005-06-29	0.416342	-0.033572	GIS
12	2005-09-22	0.147208	0.024169	GIS
13	2005-12-22	0.135593	0.007035	GIS

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.300752	-0.028571	GLW
1	2002-07-24	-0.270903	0.060897	GLW
2	2002-10-30	-0.438735	0.134831	GLW
3	2002-11-12	0.218045	-0.040741	GLW
4	2003-01-24	-0.458904	-0.029126	GLW
5	2003-04-23	-0.138211	-0.036066	GLW
6	2003-07-22	-0.072993	-0.002424	GLW
7	2003-10-23	-0.101695	0.036168	GLW
8	2004-01-23	-0.032641	0.045850	GLW
9	2004-04-23	-0.038869	0.045690	GLW
10	2004-07-20	-0.024055	0.044444	GLW
11	2004-10-07	-0.300546	-0.023256	GLW
12	2004-10-21	0.063492	0.037718	GLW
13	2005-01-26	-0.089606	-0.048653	GLW
14	2005-04-27	-0.084337	0.060156	GLW
15	2005-07-27	0.012448	0.019681	GLW
16	2005-10-27	-0.226950	0.029189	GLW

	Date	Sentiment	Day Return	Ticker
0	2004-07-09	0.071698	-0.005000	GNW
1	2004-10-22	0.003953	0.004228	GNW
2	2005-01-28	-0.020270	-0.019316	GNW
3	2005-04-29	0.056962	0.009025	GNW
4	2005-07-29	0.187970	-0.035077	GNW
5	2005-10-26	0.198675	0.005281	GNW
6	2005-12-06	0.385281	0.004678	GNW

	Date	Sentiment	Day Return	Ticker
0	2004-10-21	0.377358	NaN	GOOG
1	2005-02-01	0.393665	NaN	GOOG
2	2005-04-21	0.237668	NaN	GOOG
3	2005-07-21	0.207921	NaN	GOOG
4	2005-10-04	0.370370	NaN	GOOG
5	2005-10-20	0.270270	NaN	GOOG

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.052632	0.006293	GPC

1	2002-07-18	0.148515	-0.014754	GPC
2	2003-02-18	0.252747	-0.001709	GPC
3	2003-04-17	0.077720	0.000638	GPC
4	2003-07-17	-0.112500	-0.007740	GPC
5	2003-10-16	0.265306	0.007776	GPC
6	2004-02-17	0.274262	-0.016046	GPC
7	2004-04-15	0.465753	0.029118	GPC
8	2004-07-15	0.430303	0.002646	GPC
9	2004-10-15	0.302083	0.068456	GPC
10	2005-02-22	0.497076	-0.028913	GPC
11	2005-04-15	0.510870	-0.015880	GPC
12	2005-07-19	0.452381	0.031616	GPC
13	2005-10-18	0.443787	-0.008511	GPC
	Date	Sentiment	Day Return	Ticker
0	2002-05-16	0.024390	0.010167	GPS
1	2002-05-22	-0.010989	-0.039007	GPS
2	2002-08-15	0.252459	0.035032	GPS
3	2002-10-10	-0.414634	0.029508	GPS
4	2002-11-07	0.016949	0.001493	GPS
5	2002-11-14	0.266667	-0.017668	GPS
6	2002-12-05	-0.179487	-0.036465	GPS
7	2003-01-09	-0.027027	-0.017391	GPS
8	2003-02-06	0.068966	0.001935	GPS
9	2003-02-27	0.284457	0.004065	GPS
10	2003-03-06	-0.357143	0.013067	GPS
11	2003-04-10	-0.069767	0.018710	GPS
12	2003-05-08	0.045455	-0.020963	GPS
13	2003-05-22	0.421245	0.029940	GPS
14	2003-06-05	0.025641	0.012921	GPS
15	2003-07-10	0.105263	-0.014987	GPS
16	2003-08-07	0.240000	0.011136	GPS
17	2003-08-21	0.556250	-0.002538	GPS
18	2003-09-04	0.243243	-0.058519	GPS
19	2003-10-09	0.302326	0.008957	GPS
20	2003-11-06	0.333333	0.016032	GPS
21	2003-11-20	0.447471	0.014010	GPS
22	2003-12-04	0.290323	-0.015385	GPS
23	2004-01-08	0.297297	-0.090909	GPS
24	2004-02-05	0.333333	0.009314	GPS
25	2004-02-26	0.489655	0.013462	GPS
26	2004-03-04	0.350000	0.017494	GPS
27	2004-04-08	0.315789	-0.023724	GPS
28	2004-05-06	0.404255	-0.018951	GPS
29	2004-05-20	0.459916	0.004911	GPS
30	2004-06-03	0.277778	0.008624	GPS
31	2004-07-08	0.103448	0.010917	GPS
32	2004-08-05	-0.045455	-0.022716	GPS
33	2004-08-19	0.298113	-0.032645	GPS
34	2004-09-02	0.050000	-0.018093	GPS
35	2004-10-07	0.222222	-0.009694	GPS
36	2004-11-04	0.268293	0.053784	GPS
37	2004-11-18	0.260000	-0.020000	GPS
38	2004-12-02	-0.266667	0.022695	GPS
39	2005-01-06	-0.058824	-0.009456	GPS
40	2005-02-03	-0.280000	-0.002791	GPS
41	2005-02-24	0.235556	0.007099	GPS
42	2005-03-03	-0.189189	0.004664	GPS

43	2005-04-07	-0.043478	0.027501	GPS
44	2005-05-05	-0.288889	0.007537	GPS
45	2005-05-19	0.244186	0.009285	GPS
46	2005-06-02	-0.371429	0.062000	GPS
47	2005-07-07	-0.176471	0.028922	GPS
48	2005-08-04	-0.153846	0.021728	GPS
49	2005-08-18	0.208333	-0.019465	GPS
50	2005-09-01	-0.523810	-0.006486	GPS
51	2005-10-06	-0.400000	0.005949	GPS
52	2005-11-03	-0.034483	0.000000	GPS
53	2005-11-17	0.288538	0.014247	GPS
54	2005-12-01	-0.142857	0.004039	GPS

	Date	Sentiment	Day Return	Ticker
0	2002-06-20	-0.294798	-0.015572	GS
1	2002-09-24	-0.366337	0.009746	GS
2	2002-12-19	-0.314917	-0.046133	GS
3	2003-01-15	-0.185185	-0.011032	GS
4	2003-03-20	-0.177419	0.001429	GS
5	2003-06-25	-0.012195	-0.012694	GS
6	2003-09-23	0.036496	-0.019163	GS
7	2003-12-18	0.089655	0.003608	GS
8	2004-03-23	0.050000	-0.018015	GS
9	2004-06-22	0.037500	0.025467	GS
10	2004-09-21	-0.261146	0.020430	GS
11	2004-12-16	0.333333	-0.007533	GS
12	2005-03-17	0.135135	0.000637	GS
13	2005-06-16	-0.028571	0.040020	GS
14	2005-09-20	0.290323	-0.019437	GS
15	2005-12-15	0.326829	0.000390	GS

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.190751	0.008065	GT
1	2002-04-24	-0.038835	0.030531	GT
2	2002-07-23	-0.013699	-0.074074	GT
3	2002-10-30	0.161826	-0.081540	GT
4	2003-04-03	0.209964	0.059041	GT
5	2003-04-30	0.073497	0.040000	GT
6	2003-07-30	0.037037	0.061303	GT
7	2003-09-22	-0.040816	-0.059194	GT
8	2003-11-20	0.066667	-0.001567	GT
9	2004-05-19	-0.043478	0.037576	GT
10	2004-06-21	0.180887	-0.025025	GT
11	2004-08-05	0.311594	-0.026786	GT
12	2004-11-10	0.284768	-0.025316	GT
13	2005-03-17	0.300912	-0.014904	GT
14	2005-05-05	0.423823	-0.057143	GT
15	2005-08-05	0.443223	0.027222	GT
16	2005-10-27	0.289655	0.077193	GT

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.246753	0.021693	HAL
1	2002-03-14	-1.000000	-0.040024	HAL
2	2002-05-07	-0.483146	0.008307	HAL
3	2002-07-24	-0.485294	0.230769	HAL
4	2002-11-07	-0.241026	-0.067606	HAL
5	2002-12-18	-0.324841	-0.027363	HAL
6	2003-02-20	-0.286275	0.001031	HAL
7	2003-04-29	-0.277978	0.032464	HAL
8	2003-07-31	0.105991	0.019310	HAL

9	2003-10-29	0.019455	-0.023256	HAL
10	2003-12-17	-0.511905	0.036437	HAL
11	2004-01-29	0.154930	0.002620	HAL
12	2004-03-12	-0.497382	0.011781	HAL
13	2004-04-28	0.169139	0.000323	HAL
14	2004-07-23	0.246612	-0.009724	HAL
15	2004-10-26	0.226891	0.017949	HAL
16	2005-01-28	0.253247	-0.033830	HAL
17	2005-04-22	0.378486	-0.003636	HAL
18	2005-07-22	0.438127	0.045927	HAL
19	2005-10-25	0.217391	-0.003356	HAL

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.022901	0.009766	HAR
1	2002-08-19	-0.020833	0.082673	HAR
2	2002-10-30	-0.123810	0.022514	HAR
3	2003-01-30	-0.079208	0.012034	HAR
4	2003-04-30	0.026455	0.004374	HAR
5	2003-08-26	0.157303	0.045246	HAR
6	2003-10-22	0.156863	0.113919	HAR
7	2004-01-28	0.289474	-0.007643	HAR
8	2004-04-28	0.175000	-0.059644	HAR
9	2004-08-18	0.237624	0.065000	HAR
10	2004-10-27	0.391304	0.076518	HAR
11	2005-01-26	0.259259	-0.000164	HAR
12	2005-04-21	0.178571	0.021565	HAR
13	2005-08-17	0.153846	0.001220	HAR
14	2005-10-19	0.260417	0.016765	HAR

	Date	Sentiment	Day Return	Ticker
0	2002-02-07	0.041199	0.059041	HAS
1	2002-04-22	0.050980	-0.017910	HAS
2	2002-07-22	0.132812	0.006867	HAS
3	2002-10-21	-0.073359	0.078431	HAS
4	2003-02-13	0.014925	0.017241	HAS
5	2003-04-21	0.164444	0.040803	HAS
6	2003-07-21	0.078838	-0.011667	HAS
7	2003-10-20	0.416268	0.031859	HAS
8	2004-02-09	0.344538	-0.009069	HAS
9	2004-04-19	-0.137500	-0.038902	HAS
10	2004-07-16	-0.055901	0.011831	HAS
11	2004-10-18	0.126761	-0.041111	HAS
12	2005-02-07	0.004367	0.005025	HAS
13	2005-04-18	-0.083871	0.035389	HAS
14	2005-07-18	0.158537	-0.020000	HAS
15	2005-10-17	0.216931	0.055618	HAS

	Date	Sentiment	Day Return	Ticker
0	2001-12-18	-0.197531	0.017846	HBAN
1	2002-04-18	-0.161538	0.014515	HBAN
2	2002-04-22	-0.014286	-0.011280	HBAN
3	2002-07-18	-0.152263	-0.043692	HBAN
4	2002-10-17	-0.251572	0.014721	HBAN
5	2003-01-16	-0.193916	-0.016146	HBAN
6	2003-04-16	-0.477663	0.006897	HBAN
7	2003-07-17	-0.374517	-0.001487	HBAN
8	2003-07-21	-0.057592	-0.013507	HBAN
9	2003-10-15	-0.504132	-0.002848	HBAN
10	2003-10-27	-0.007194	0.023000	HBAN
11	2004-01-16	-0.151515	-0.016971	HBAN

12	2004-01-27	0.170732	-0.017818	HBAN
13	2004-04-15	-0.295950	-0.017724	HBAN
14	2004-07-16	-0.307143	-0.010421	HBAN
15	2004-10-15	-0.307143	0.044858	HBAN
16	2005-01-21	0.003745	0.010707	HBAN
17	2005-04-25	-0.111111	0.020614	HBAN
18	2005-07-20	0.022989	0.025020	HBAN
19	2005-10-19	-0.106227	0.010502	HBAN

	Date	Sentiment	Day Return	Ticker
0	2001-08-14	0.263636	-0.004040	HD
1	2002-05-21	0.453659	-0.057712	HD
2	2002-08-20	0.448598	-0.009496	HD
3	2002-11-19	0.203620	-0.037649	HD
4	2003-02-25	0.287037	0.019643	HD
5	2003-05-20	0.330357	0.003928	HD
6	2003-08-19	0.456790	-0.051607	HD
7	2003-11-18	0.555556	-0.045082	HD
8	2004-02-24	0.579767	0.005588	HD
9	2004-05-18	0.645283	0.004935	HD
10	2004-08-17	0.669118	-0.019005	HD
11	2004-11-16	0.613924	-0.028688	HD
12	2005-02-22	0.530864	-0.025877	HD
13	2005-05-17	0.435484	-0.003590	HD
14	2005-07-19	0.227723	0.016471	HD
15	2005-08-16	0.486486	-0.016445	HD
16	2005-11-15	0.431953	-0.018746	HD

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.040000	-0.008762	HES
1	2002-07-24	-0.268817	0.023401	HES
2	2002-10-24	-0.471154	-0.122703	HES
3	2003-01-30	-0.160000	-0.135714	HES
4	2003-04-29	0.000000	-0.051618	HES
5	2003-07-29	-0.010989	0.039130	HES
6	2003-10-29	0.097143	0.003333	HES
7	2004-01-28	0.099237	-0.002639	HES
8	2004-04-28	0.059459	0.020396	HES
9	2004-07-28	-0.009709	-0.004581	HES
10	2004-10-27	-0.369048	-0.035098	HES
11	2005-01-26	0.108571	0.002835	HES
12	2005-04-27	0.042857	-0.037215	HES
13	2005-07-27	0.256098	-0.001520	HES
14	2005-10-26	-0.234899	0.026891	HES

	Date	Sentiment	Day Return	Ticker
0	2002-10-29	-0.018519	-0.037711	HIG
1	2003-01-28	0.014925	0.023311	HIG
2	2003-05-12	-0.384977	0.152988	HIG
3	2003-05-14	0.034483	-0.003478	HIG
4	2003-05-16	-0.151261	0.033732	HIG
5	2003-08-07	0.029197	0.017143	HIG
6	2003-11-06	0.151724	0.044356	HIG
7	2003-12-01	-0.049180	0.012410	HIG
8	2004-01-29	0.140065	-0.010296	HIG
9	2004-05-05	-0.007557	0.024192	HIG
10	2004-08-05	0.303371	-0.025451	HIG
11	2004-11-05	-0.062857	-0.007236	HIG
12	2005-01-27	0.051546	-0.012666	HIG
13	2005-04-29	0.086957	0.033857	HIG

14	2005-08-05	0.121076	0.025385	HIG
15	2005-11-04	0.056277	0.015961	HIG
	Date	Sentiment	Day Return	Ticker
0	2001-04-11	0.161616	-0.035116	HOG
1	2002-04-17	-0.102703	-0.013381	HOG
2	2002-07-17	0.169399	-0.017444	HOG
3	2002-10-16	0.004926	0.010566	HOG
4	2003-01-21	0.037433	-0.087049	HOG
5	2003-04-16	-0.078534	-0.024754	HOG
6	2003-07-16	0.035533	0.001091	HOG
7	2003-10-15	-0.060345	-0.020331	HOG
8	2004-01-21	0.190000	0.012088	HOG
9	2004-04-14	0.116279	0.072072	HOG
10	2004-07-14	0.016216	0.042564	HOG
11	2004-10-13	-0.101449	-0.010615	HOG
12	2005-01-20	0.004975	-0.014986	HOG
13	2005-04-13	-0.210811	-0.003665	HOG
14	2005-07-13	-0.093923	-0.033013	HOG
15	2005-10-12	-0.040724	-0.020672	HOG
	Date	Sentiment	Day Return	Ticker
0	2002-04-18	0.322259	-0.026684	HON
1	2002-07-17	0.150215	-0.064662	HON
2	2002-09-12	-0.152778	-0.006311	HON
3	2002-10-16	-0.038961	-0.039189	HON
4	2003-01-31	0.245119	0.003696	HON
5	2003-04-17	-0.040000	0.051748	HON
6	2003-07-17	0.191489	-0.009009	HON
7	2003-09-18	-0.096774	-0.005272	HON
8	2003-10-16	0.265625	0.015786	HON
9	2003-12-16	0.174129	0.021441	HON
10	2004-01-29	0.399090	-0.001389	HON
11	2004-04-21	0.310638	-0.008175	HON
12	2004-07-21	0.254355	0.003014	HON
13	2004-10-20	0.104839	-0.046275	HON
14	2004-12-13	0.423256	0.019580	HON
15	2005-01-28	0.285714	-0.007232	HON
16	2005-04-20	0.258333	-0.023967	HON
17	2005-07-20	0.180451	0.019211	HON
18	2005-10-19	0.173077	-0.003803	HON
19	2005-12-14	0.195730	0.000000	HON
20	2005-05-13	0.090909	-0.013183	HON
21	2005-11-15	0.200000	-0.001366	HON
	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.075342	0.020621	HOT
1	2002-04-25	0.203980	0.009162	HOT
2	2002-07-25	-0.017857	-0.017699	HOT
3	2002-10-24	0.029787	0.018834	HOT
4	2003-01-29	0.165354	-0.033480	HOT
5	2003-04-29	-0.098814	0.043741	HOT
6	2003-07-24	0.152941	0.016529	HOT
7	2003-10-30	0.155378	-0.018492	HOT
8	2004-02-05	0.305019	0.004054	HOT
9	2004-04-22	0.414226	0.008974	HOT
10	2004-07-22	0.383886	-0.028764	HOT
11	2004-10-21	0.349754	0.005503	HOT
12	2005-02-03	0.469613	-0.004373	HOT
13	2005-04-28	0.233333	-0.026056	HOT

14	2005-07-26	0.209524	0.005714	HOT
15	2005-10-26	0.390805	-0.021349	HOT
16	2005-11-14	0.337931	0.014708	HOT
	Date	Sentiment	Day Return	Ticker
0	2002-03-12	-0.221719	-0.011063	HPQ
1	2002-04-24	0.358696	-0.030423	HPQ
2	2002-05-14	-0.300353	0.002935	HPQ
3	2002-06-06	0.187500	-0.001089	HPQ
4	2002-06-24	-0.135135	-0.006250	HPQ
5	2002-08-27	-0.076923	-0.026712	HPQ
6	2002-09-18	-0.099099	0.030000	HPQ
7	2002-11-20	0.287212	0.029322	HPQ
8	2002-12-10	-0.235955	0.023562	HPQ
9	2003-02-25	0.074699	0.024225	HPQ
10	2003-02-27	0.139785	0.003228	HPQ
11	2003-05-20	0.163265	0.004714	HPQ
12	2003-06-02	-0.217391	0.012626	HPQ
13	2003-07-28	0.052632	-0.000935	HPQ
14	2003-08-11	0.571429	0.003015	HPQ
15	2003-08-19	-0.003003	-0.017333	HPQ
16	2003-08-21	0.398058	-0.008000	HPQ
17	2003-09-18	0.250000	0.027941	HPQ
18	2003-10-08	0.328244	-0.009780	HPQ
19	2003-10-27	-0.093023	0.008161	HPQ
20	2003-11-19	0.253482	0.025392	HPQ
21	2003-12-04	0.376147	0.011186	HPQ
22	2004-02-04	0.023256	-0.017789	HPQ
23	2004-02-19	0.082840	-0.000419	HPQ
24	2004-03-04	0.392857	-0.003057	HPQ
25	2004-03-24	-0.295455	0.008866	HPQ
26	2004-05-18	0.091483	0.007110	HPQ
27	2004-05-26	0.170732	0.011905	HPQ
28	2004-08-12	-0.256637	-0.009351	HPQ
29	2004-08-25	0.059603	0.020293	HPQ
30	2004-08-27	0.772727	0.003848	HPQ
31	2004-11-16	0.195312	0.017054	HPQ
32	2004-11-18	0.264151	0.003467	HPQ
33	2004-12-02	-0.012048	0.008333	HPQ
34	2005-02-09	-0.113402	-0.032794	HPQ
35	2005-02-16	-0.217391	0.007656	HPQ
36	2005-03-01	0.193798	-0.001446	HPQ
37	2005-03-30	0.179487	0.023256	HPQ
38	2005-05-17	0.287356	0.037055	HPQ
39	2005-05-19	0.044444	0.007159	HPQ
40	2005-07-11	0.155556	-0.009035	HPQ
41	2005-07-19	0.116564	-0.016446	HPQ
42	2005-08-16	0.047273	-0.022680	HPQ
43	2005-08-31	0.031250	0.030056	HPQ
44	2005-11-17	0.233333	0.017544	HPQ
45	2005-11-22	0.011494	0.016979	HPQ
46	2005-11-30	0.360465	-0.011000	HPQ
	Date	Sentiment	Day Return	Ticker
0	2001-11-28	-0.075862	-0.019074	HRB
1	2002-06-12	0.110368	0.012551	HRB
2	2002-08-27	0.054945	-0.007024	HRB
3	2002-11-07	-0.685460	-0.138015	HRB
4	2002-11-26	-0.106250	0.003911	HRB

5	2003-02-24	-0.132075	-0.011164	HRB
6	2003-06-11	-0.077694	0.016879	HRB
7	2003-08-26	0.092105	0.012124	HRB
8	2003-11-25	0.207729	0.005291	HRB
9	2004-02-24	-0.014749	-0.003067	HRB
10	2004-06-09	0.167702	-0.008889	HRB
11	2004-08-24	-0.141869	0.022555	HRB
12	2004-11-23	0.141975	-0.005133	HRB
13	2005-01-12	0.295455	0.036517	HRB
14	2005-01-13	-0.122807	-0.014644	HRB
15	2005-02-24	0.109677	-0.011349	HRB
16	2005-06-08	0.213930	-0.005498	HRB
17	2005-09-01	0.120275	0.021982	HRB
18	2005-11-17	0.231672	0.019231	HRB

	Date	Sentiment	Day Return	Ticker
0	2004-08-10	0.031579	0.040230	HSP
1	2004-11-09	-0.061947	-0.061515	HSP
2	2005-01-31	0.009346	-0.028908	HSP
3	2005-02-28	0.008264	-0.013333	HSP
4	2005-03-02	-0.085202	0.065552	HSP
5	2005-05-12	0.009009	0.031350	HSP
6	2005-08-11	-0.005076	-0.011509	HSP
7	2005-11-10	-0.059406	0.058491	HSP

	Date	Sentiment	Day Return	Ticker
0	2001-04-20	0.065041	-0.032917	HSY
1	2002-04-18	-0.034247	-0.011594	HSY
2	2002-07-23	0.254717	0.010642	HSY
3	2002-10-17	0.177358	-0.033463	HSY
4	2003-01-29	0.120370	0.006798	HSY
5	2003-04-17	-0.036437	0.018607	HSY
6	2003-07-17	0.100372	0.014008	HSY
7	2003-10-16	0.276786	0.006377	HSY
8	2004-01-28	0.274900	-0.005176	HSY
9	2004-04-22	0.302521	0.022444	HSY
10	2004-07-22	0.366906	0.002155	HSY
11	2004-10-21	0.441718	0.013408	HSY
12	2005-01-26	0.546269	0.006372	HSY
13	2005-04-21	0.390728	0.013333	HSY
14	2005-07-21	0.405556	0.020555	HSY
15	2005-10-20	0.455041	-0.014795	HSY

	Date	Sentiment	Day Return	Ticker
0	2002-04-29	0.238710	-0.067059	HUM
1	2002-07-29	0.139535	-0.111271	HUM
2	2002-10-28	0.289474	-0.071429	HUM
3	2003-02-03	0.124424	-0.083089	HUM
4	2003-04-28	0.053061	-0.019231	HUM
5	2003-07-28	0.193277	-0.028571	HUM
6	2003-10-27	0.267857	-0.018000	HUM
7	2004-02-02	0.049180	-0.015859	HUM
8	2004-04-26	0.096154	-0.016111	HUM
9	2004-07-26	0.172691	0.001117	HUM
10	2004-11-01	0.139665	0.038265	HUM
11	2005-02-07	0.324561	0.024602	HUM
12	2005-05-02	0.252252	0.017862	HUM
13	2005-08-01	0.244444	0.025752	HUM
14	2005-10-31	0.267176	0.026358	HUM
15	2005-03-31	-0.261538	-0.024733	HUM

16	2005-05-16	0.019608	0.028116	HUM
17	2005-08-15	-0.041475	0.018982	HUM
18	2005-11-14	-0.085366	0.011625	HUM
	Date	Sentiment	Day Return	Ticker
0	2001-04-25	-0.005780	0.033190	IACI
1	2001-12-17	-0.288136	-0.026080	IACI
2	2002-04-24	-0.069767	0.007899	IACI
3	2002-06-06	-0.209756	-0.036246	IACI
4	2002-07-18	0.112500	-0.027690	IACI
5	2002-07-23	0.000000	-0.131100	IACI
6	2002-07-24	-0.141509	0.216667	IACI
7	2002-10-10	-0.303922	0.075578	IACI
8	2002-10-16	0.080745	-0.040686	IACI
9	2002-10-23	-0.041860	0.043478	IACI
10	2002-10-24	0.060606	0.031515	IACI
11	2002-11-21	-0.200000	0.044718	IACI
12	2003-01-23	0.124183	0.048566	IACI
13	2003-02-05	-0.076190	-0.015683	IACI
14	2003-02-06	-0.062147	0.067126	IACI
15	2003-03-19	-0.246073	-0.018175	IACI
16	2003-04-22	0.000000	0.016990	IACI
17	2003-05-01	-0.053571	0.035488	IACI
18	2003-07-22	-0.028571	-0.009018	IACI
19	2003-08-05	0.175758	-0.034410	IACI
20	2003-10-22	0.059459	-0.015801	IACI
21	2003-11-03	0.435897	0.020568	IACI
22	2003-11-05	-0.094891	-0.035543	IACI
23	2004-01-28	0.250000	-0.053825	IACI
24	2004-02-09	0.015267	-0.006316	IACI
25	2004-03-04	0.066667	0.020657	IACI
26	2004-04-20	0.043478	-0.017437	IACI
27	2004-05-03	0.063973	0.002259	IACI
28	2004-05-12	0.164557	-0.008054	IACI
29	2004-07-28	0.078652	-0.005666	IACI
30	2004-08-03	0.057221	0.001111	IACI
31	2004-10-27	0.254098	0.046837	IACI
32	2004-11-03	-0.078261	0.032618	IACI
33	2004-12-21	0.100592	-0.048264	IACI
34	2005-02-03	0.226131	-0.006211	IACI
35	2005-02-16	0.286275	-0.076577	IACI
36	2005-03-21	0.131915	-0.004602	IACI
37	2005-04-27	0.375000	0.000000	IACI
38	2005-05-04	0.148515	0.012206	IACI
39	2005-08-02	0.278351	-0.044501	IACI
40	2005-11-01	0.061224	-0.023186	IACI
	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.014218	0.033981	IBM
1	2001-07-18	0.097643	-0.017154	IBM
2	2001-10-09	0.093750	-0.013807	IBM
3	2001-10-16	-0.007812	-0.000196	IBM
4	2002-04-17	0.068592	-0.025732	IBM
5	2002-04-18	0.189873	0.022766	IBM
6	2002-06-04	0.006369	0.015363	IBM
7	2002-07-01	-0.093750	-0.061241	IBM
8	2002-07-12	-0.088000	-0.011286	IBM
9	2002-07-17	-0.021834	-0.004366	IBM
10	2002-07-18	-0.135593	0.021986	IBM

11	2002-07-23	-0.373134	-0.017582	IBM
12	2002-07-25	0.004255	0.006531	IBM
13	2002-07-30	0.125828	0.018298	IBM
14	2002-07-31	0.028807	-0.004947	IBM
15	2002-08-02	-0.288889	-0.004838	IBM
16	2002-09-24	0.172414	-0.021775	IBM
17	2002-10-15	-0.387755	0.010775	IBM
18	2002-10-16	0.009901	-0.025526	IBM
19	2002-10-17	-0.132530	-0.008242	IBM
20	2002-10-24	0.160784	-0.045033	IBM
21	2002-10-29	-0.293413	0.002351	IBM
22	2002-11-22	0.442857	0.005718	IBM
23	2002-12-04	-0.243243	0.003357	IBM
24	2002-12-06	0.163636	0.010061	IBM
25	2003-01-16	0.248485	-0.015446	IBM
26	2003-01-28	0.239437	0.020510	IBM
27	2003-01-29	0.302752	0.010314	IBM
28	2003-02-05	0.054054	-0.007579	IBM
29	2003-03-12	0.212121	-0.000930	IBM
..
35	2003-06-16	-0.102941	0.016847	IBM
36	2003-07-16	0.212903	-0.002989	IBM
37	2003-07-22	0.153846	-0.007879	IBM
38	2003-08-04	0.027397	0.004706	IBM
39	2003-10-15	0.378995	-0.012354	IBM
40	2003-10-23	0.159664	0.006279	IBM
41	2003-10-28	0.308642	0.009545	IBM
42	2004-01-15	0.330612	-0.011044	IBM
43	2004-01-28	0.393258	-0.017852	IBM
44	2004-01-29	0.327869	-0.000917	IBM
45	2004-02-26	0.205128	0.005401	IBM
46	2004-04-15	0.482890	0.001812	IBM
47	2004-04-21	0.392857	0.001207	IBM
48	2004-04-27	0.214953	0.005074	IBM
49	2004-07-06	-0.026738	-0.009249	IBM
50	2004-07-15	0.415730	-0.001308	IBM
51	2004-07-21	0.307692	-0.016715	IBM
52	2004-07-26	0.065217	0.002829	IBM
53	2004-09-29	-0.424000	0.005919	IBM
54	2004-10-18	0.394495	0.019217	IBM
55	2004-10-28	0.438202	-0.003341	IBM
56	2004-12-08	0.362832	0.002281	IBM
57	2005-01-18	0.335640	0.013348	IBM
58	2005-02-03	0.321267	-0.003516	IBM
59	2005-03-14	0.232323	0.004372	IBM
60	2005-03-22	0.011765	-0.001228	IBM
61	2005-04-14	0.010753	-0.011698	IBM
62	2005-05-05	0.120690	-0.032051	IBM
63	2005-07-18	0.202572	-0.002195	IBM
64	2005-10-17	0.285714	0.002793	IBM

[65 rows x 4 columns]

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.180812	-0.068116	IFF
1	2002-07-24	0.123077	0.085388	IFF
2	2002-10-24	0.073394	-0.040288	IFF
3	2003-01-27	0.047619	-0.010989	IFF

4	2003-04-28	-0.120000	0.019285	IFF
5	2003-07-24	-0.139241	-0.006302	IFF
6	2003-10-23	-0.280374	-0.076323	IFF
7	2004-01-28	0.069519	-0.000278	IFF
8	2004-04-29	0.208791	0.028969	IFF
9	2004-07-29	0.096774	0.015833	IFF
10	2004-10-28	-0.045643	-0.034483	IFF
11	2005-01-26	-0.010526	0.005387	IFF
12	2005-04-27	0.157895	-0.057143	IFF
13	2005-07-27	-0.111111	0.022812	IFF
14	2005-10-26	-0.011628	-0.005692	IFF

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.180851	-0.059310	IGT
1	2002-04-23	0.277778	0.081771	IGT
2	2002-07-23	0.157447	-0.052219	IGT
3	2002-11-07	0.357895	0.026649	IGT
4	2003-01-22	0.271605	-0.010363	IGT
5	2003-04-22	0.114286	0.025897	IGT
6	2003-07-17	0.250000	-0.017729	IGT
7	2003-10-14	0.155556	-0.026316	IGT
8	2003-11-04	0.410526	0.007798	IGT
9	2004-01-22	0.552941	-0.008000	IGT
10	2004-04-22	0.361257	-0.038033	IGT
11	2004-07-22	0.408696	-0.094045	IGT
12	2004-11-02	0.285024	0.038702	IGT
13	2005-01-20	0.291429	-0.050553	IGT
14	2005-04-21	0.165644	0.063049	IGT
15	2005-07-21	0.235023	-0.030638	IGT
16	2005-11-10	0.400966	0.054924	IGT

	Date	Sentiment	Day Return	Ticker
0	2001-04-17	-0.204678	0.031287	INTC
1	2001-07-17	-0.126582	0.046552	INTC
2	2001-12-18	-0.313433	-0.009956	INTC
3	2002-04-16	0.034091	0.014787	INTC
4	2002-06-06	-0.415094	-0.018182	INTC
5	2002-06-11	0.096154	-0.056903	INTC
6	2002-07-16	-0.714286	-0.010776	INTC
7	2002-09-05	-0.182796	-0.044276	INTC
8	2002-09-13	0.057971	0.021019	INTC
9	2002-10-15	-0.055556	0.036386	INTC
10	2002-11-18	0.215686	-0.025157	INTC
11	2002-11-21	-0.029703	0.041753	INTC
12	2002-12-05	-0.234043	-0.055306	INTC
13	2003-01-14	-0.004785	0.013092	INTC
14	2003-03-06	-0.348315	-0.009490	INTC
15	2003-04-15	-0.085714	0.000000	INTC
16	2003-06-05	-0.307692	0.035562	INTC
17	2003-07-15	0.101124	-0.013912	INTC
18	2003-08-22	0.318436	-0.027344	INTC
19	2003-10-14	0.131868	0.009419	INTC
20	2003-11-11	-0.029412	0.004812	INTC
21	2003-12-04	-0.140351	0.001493	INTC
22	2004-01-14	0.127962	-0.012422	INTC
23	2004-02-26	0.069519	-0.002030	INTC
24	2004-03-04	-0.166667	0.019952	INTC
25	2004-04-13	0.063830	-0.006106	INTC
26	2004-06-03	0.021739	-0.015834	INTC

27	2004-06-28	0.441860	-0.019025	INTC
28	2004-07-13	-0.115702	-0.007970	INTC
29	2004-08-11	0.139394	-0.000902	INTC
30	2004-09-02	-0.473684	0.009804	INTC
31	2004-10-12	-0.294118	-0.001969	INTC
32	2004-12-02	-0.400000	-0.018158	INTC
33	2005-01-11	0.156250	-0.007923	INTC
34	2005-03-10	-0.115789	-0.003209	INTC
35	2005-03-23	-0.037594	0.016073	INTC
36	2005-04-19	0.151899	0.005331	INTC
37	2005-06-09	-0.101124	0.018008	INTC
38	2005-06-16	-0.252747	0.005562	INTC
39	2005-07-19	-0.164319	0.003145	INTC
40	2005-09-08	-0.157895	0.016362	INTC
41	2005-10-18	-0.092105	0.005511	INTC
42	2005-12-08	-0.152174	-0.023556	INTC
43	2005-12-13	0.139785	0.013657	INTC

	Date	Sentiment	Day Return	Ticker
0	2002-05-15	0.389961	-0.003894	INTU
1	2002-08-14	0.377953	0.070482	INTU
2	2002-11-13	0.159420	-0.015276	INTU
3	2003-02-13	0.115385	-0.010919	INTU
4	2003-05-14	0.178423	-0.006626	INTU
5	2003-08-19	0.180488	-0.008112	INTU
6	2003-11-19	0.215859	-0.002582	INTU
7	2004-02-18	0.357143	0.002241	INTU
8	2004-05-19	0.307985	-0.014516	INTU
9	2004-08-18	0.255814	-0.001533	INTU
10	2004-11-15	0.189189	0.012184	INTU
11	2004-11-17	0.333333	-0.002383	INTU
12	2005-02-17	0.500000	0.001248	INTU
13	2005-05-18	0.464684	-0.000226	INTU
14	2005-08-24	0.310345	0.012014	INTU
15	2005-11-16	0.314917	0.007784	INTU

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.403636	0.046092	IP
1	2002-03-13	0.349206	-0.019910	IP
2	2002-04-19	-0.003831	-0.003073	IP
3	2002-07-18	0.027778	-0.029131	IP
4	2002-10-23	0.136691	-0.009449	IP
5	2003-01-16	-0.741379	0.013192	IP
6	2003-01-30	-0.028571	-0.013928	IP
7	2003-04-24	-0.149798	-0.010897	IP
8	2003-07-24	-0.067138	-0.020181	IP
9	2003-10-27	-0.036765	-0.009126	IP
10	2004-02-02	0.007752	0.005202	IP
11	2004-04-23	0.310924	-0.006897	IP
12	2004-07-22	0.144330	0.000237	IP
13	2004-07-26	0.265625	0.005896	IP
14	2004-10-26	0.061728	0.000515	IP
15	2005-02-03	0.120968	-0.020199	IP
16	2005-04-22	-0.101852	-0.032857	IP
17	2005-07-19	0.245763	-0.080742	IP
18	2005-07-26	0.070175	-0.003815	IP
19	2005-10-25	-0.083333	-0.024390	IP

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.233831	-0.007923	IPG

1	2002-05-02	-0.041475	-0.010159	IPG
2	2002-08-13	-0.172727	-0.052252	IPG
3	2002-11-19	-0.330472	-0.006294	IPG
4	2003-03-06	-0.119134	-0.045556	IPG
5	2003-05-08	-0.003155	-0.030638	IPG
6	2003-08-12	-0.028754	0.022388	IPG
7	2003-11-11	-0.013514	0.016894	IPG
8	2004-03-09	-0.012579	0.027930	IPG
9	2004-05-07	-0.006849	-0.006472	IPG
10	2004-06-25	0.319588	-0.003559	IPG
11	2004-08-05	0.053030	0.004959	IPG
12	2004-11-03	-0.049020	-0.022277	IPG
13	2005-01-19	0.044776	0.006803	IPG
14	2005-04-05	0.158798	0.023331	IPG
15	2005-09-30	-0.017544	-0.030000	IPG
16	2005-11-09	-0.025641	-0.035577	IPG

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.375887	0.085187	IR
1	2002-04-18	-0.132743	0.000000	IR
2	2002-07-18	-0.297872	-0.014324	IR
3	2002-10-17	0.008197	0.038268	IR
4	2003-01-23	-0.121495	0.023881	IR
5	2003-04-17	-0.051903	0.034566	IR
6	2003-07-17	0.466667	0.043426	IR
7	2003-10-22	0.302949	-0.000354	IR
8	2004-01-27	0.355049	-0.048279	IR
9	2004-04-20	0.338028	-0.019931	IR
10	2004-07-22	0.319728	0.004715	IR
11	2004-10-21	0.272727	-0.011347	IR
12	2005-02-01	0.238462	0.013960	IR
13	2005-04-21	0.224638	0.005000	IR
14	2005-07-21	0.283582	-0.011795	IR
15	2005-10-20	0.084871	-0.023164	IR

	Date	Sentiment	Day Return	Ticker
0	2001-12-14	-0.132353	-0.008097	ITT
1	2002-01-24	-0.100000	0.036803	ITT
2	2002-04-24	0.235714	0.027190	ITT
3	2002-05-07	0.007092	0.005236	ITT
4	2002-06-26	-0.421384	-0.012477	ITT
5	2002-07-24	0.148515	0.119430	ITT
6	2002-08-06	0.097826	0.015336	ITT
7	2002-10-23	0.169591	0.033805	ITT
8	2002-11-12	0.085427	0.002027	ITT
9	2002-12-06	0.229630	0.060371	ITT
10	2003-01-22	0.196203	0.006061	ITT
11	2003-02-12	-0.113122	-0.008066	ITT
12	2003-04-23	0.131222	-0.004237	ITT
13	2003-05-06	-0.167883	0.023299	ITT
14	2003-06-18	0.257485	0.005265	ITT
15	2003-07-28	0.258883	-0.048633	ITT
16	2003-08-06	0.174194	-0.003292	ITT
17	2003-10-23	0.268293	-0.003985	ITT
18	2003-11-05	-0.011364	-0.013985	ITT
19	2003-12-17	0.293651	0.013913	ITT
20	2004-01-23	0.302682	0.008874	ITT
21	2004-02-03	0.354839	0.006019	ITT
22	2004-02-19	-0.094972	-0.002991	ITT

23	2004-04-22	0.414062	0.026215	ITT
24	2004-04-29	-0.005587	-0.005746	ITT
25	2004-06-28	0.492958	-0.013895	ITT
26	2004-07-23	0.495017	-0.014895	ITT
27	2004-07-29	-0.012987	0.007629	ITT
28	2004-10-21	0.420408	0.003145	ITT
29	2004-10-28	0.006993	0.009415	ITT
30	2004-12-14	0.414226	-0.009451	ITT
31	2005-01-28	0.488889	0.002864	ITT
32	2005-02-24	0.063584	0.001843	ITT
33	2005-04-28	-0.210256	-0.014708	ITT
34	2005-04-29	0.488152	0.007911	ITT
35	2005-07-28	-0.215470	-0.003428	ITT
36	2005-07-29	0.508772	0.020624	ITT
37	2005-10-27	0.021834	-0.010698	ITT
38	2005-12-05	0.113636	0.004630	ITT
39	2005-12-16	0.559322	0.022791	ITT

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.447699	-0.013961	ITW
1	2002-04-17	-0.147059	-0.010658	ITW
2	2002-07-18	0.083969	-0.028387	ITW
3	2002-10-16	-0.181818	-0.047394	ITW
4	2003-01-29	-0.108772	0.005089	ITW
5	2003-04-16	-0.227642	-0.006630	ITW
6	2003-07-22	-0.329268	-0.013839	ITW
7	2003-10-16	-0.129338	0.000281	ITW
8	2004-01-29	-0.074074	-0.025876	ITW
9	2004-04-20	0.034965	-0.014725	ITW
10	2004-04-23	0.117647	-0.009222	ITW
11	2004-07-21	-0.004016	-0.033534	ITW
12	2004-07-26	0.096774	0.012568	ITW
13	2004-10-19	0.000000	-0.020176	ITW
14	2004-10-26	0.022727	0.010293	ITW
15	2005-01-27	-0.083665	0.003023	ITW
16	2005-03-02	0.061728	0.001323	ITW
17	2005-04-19	-0.417004	-0.007910	ITW
18	2005-07-21	-0.204918	-0.011979	ITW
19	2005-10-19	-0.114625	0.017160	ITW

	Date	Sentiment	Day Return	Ticker
0	2001-12-20	-0.039427	0.011905	JBL
1	2002-03-19	0.156398	-0.029907	JBL
2	2002-06-18	0.168317	-0.049156	JBL
3	2002-09-19	0.099476	0.029012	JBL
4	2002-12-19	0.058201	-0.001641	JBL
5	2003-03-19	-0.129032	-0.051620	JBL
6	2003-06-18	0.004566	0.012124	JBL
7	2003-09-18	0.170306	0.008562	JBL
8	2003-12-17	0.222222	0.022901	JBL
9	2004-03-17	0.352941	0.027737	JBL
10	2004-06-16	0.053892	-0.012324	JBL
11	2004-09-21	0.091892	0.003620	JBL
12	2004-12-20	0.188889	-0.005019	JBL
13	2005-02-07	0.037736	0.006359	JBL
14	2005-03-17	-0.016949	-0.010270	JBL
15	2005-06-21	0.099010	-0.000703	JBL
16	2005-09-26	0.197183	0.010649	JBL
17	2005-12-20	0.267081	-0.018750	JBL

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.220779	0.024742	JCI
1	2002-07-18	-0.106145	-0.005008	JCI
2	2002-08-06	-0.093333	-0.007004	JCI
3	2002-10-09	-0.033113	-0.039062	JCI
4	2002-10-23	-0.077670	0.043413	JCI
5	2003-01-16	-0.108571	0.013928	JCI
6	2003-04-16	0.138756	-0.024535	JCI
7	2003-07-16	0.109244	-0.026768	JCI
8	2003-10-22	0.170507	0.016588	JCI
9	2004-01-21	0.110092	0.010695	JCI
10	2004-04-15	0.127726	-0.003865	JCI
11	2004-07-20	0.243028	0.012029	JCI
12	2004-10-26	0.084577	0.015931	JCI
13	2005-01-18	0.009174	0.016143	JCI
14	2005-03-22	0.461538	0.003175	JCI
15	2005-04-19	0.137255	-0.008906	JCI
16	2005-07-21	0.174721	-0.004213	JCI
17	2005-08-25	0.476923	-0.009551	JCI
18	2005-10-24	0.328413	0.015426	JCI

	Date	Sentiment	Day Return	Ticker
0	2001-07-26	-0.139932	0.062851	JDSU
1	2001-10-25	-0.047923	0.140893	JDSU
2	2002-03-04	-0.125000	0.144841	JDSU
3	2002-04-25	-0.149758	0.001992	JDSU
4	2002-07-25	-0.150943	-0.145270	JDSU
5	2002-07-31	-0.044944	-0.030651	JDSU
6	2002-10-24	-0.225296	0.034188	JDSU
7	2002-10-30	-0.187097	0.066351	JDSU
8	2003-07-24	-0.049587	-0.042553	JDSU
9	2003-08-21	0.301887	0.076923	JDSU
10	2003-10-23	0.031250	0.016129	JDSU
11	2004-01-28	0.153094	-0.038168	JDSU
12	2004-04-28	0.122302	-0.032581	JDSU
13	2004-07-28	0.108527	0.000000	JDSU
14	2004-10-27	0.037037	0.050898	JDSU
15	2005-01-26	-0.059829	0.016598	JDSU
16	2005-04-27	-0.158974	0.044304	JDSU
17	2005-05-23	0.132530	-0.018987	JDSU
18	2005-09-01	-0.138614	-0.031447	JDSU
19	2005-11-09	0.123596	0.040000	JDSU
20	2005-12-01	0.236641	0.072797	JDSU

	Date	Sentiment	Day Return	Ticker
0	2005-10-18	0.235632	-0.010061	JNJ
1	2005-10-26	0.000000	-0.006171	JNJ
2	2005-11-15	0.021505	0.011918	JNJ

	Date	Sentiment	Day Return	Ticker
0	2001-07-12	0.134228	0.075964	JNPR
1	2002-03-27	-1.000000	0.041048	JNPR
2	2002-04-11	-0.120773	-0.018975	JNPR
3	2002-04-23	0.236181	-0.062222	JNPR
4	2002-05-20	0.091892	-0.009346	JNPR
5	2002-07-11	-0.171429	0.031429	JNPR
6	2002-07-23	0.193676	-0.077682	JNPR
7	2002-08-22	-0.295082	0.016807	JNPR
8	2002-10-10	0.025862	0.109208	JNPR
9	2002-10-29	0.110294	-0.047619	JNPR

10	2003-01-16	0.256506	-0.041537	JNPR
11	2003-01-22	0.210762	0.010204	JNPR
12	2003-04-10	0.072727	-0.005793	JNPR
13	2003-04-23	0.005236	0.012871	JNPR
14	2003-05-05	-0.072464	0.051673	JNPR
15	2003-07-10	-0.098361	-0.022176	JNPR
16	2003-07-23	0.147368	-0.007660	JNPR
17	2003-10-09	0.021645	0.000000	JNPR
18	2003-10-29	-0.073892	0.015846	JNPR
19	2004-01-15	0.072340	0.012809	JNPR
20	2004-01-21	0.012821	0.002030	JNPR
21	2004-02-09	0.141892	-0.028932	JNPR
22	2004-04-21	0.038462	0.029047	JNPR
23	2004-07-13	0.115512	-0.024390	JNPR
24	2004-10-14	0.360406	0.010905	JNPR
25	2005-01-18	0.379032	-0.004140	JNPR
26	2005-04-19	0.161972	0.044767	JNPR
27	2005-04-26	-0.082927	-0.021920	JNPR
28	2005-07-19	0.096774	0.007979	JNPR
29	2005-10-19	0.282869	0.042180	JNPR
30	2005-11-14	0.018868	-0.018333	JNPR

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.234973	-0.022749	JNS
1	2002-07-25	0.037037	0.000000	JNS
2	2002-09-03	0.316327	0.034483	JNS
3	2002-10-30	0.010101	0.038655	JNS
4	2002-11-21	0.096927	0.075269	JNS
5	2003-01-30	0.089005	-0.008716	JNS
6	2003-04-29	0.033333	0.034328	JNS
7	2003-07-30	0.090047	-0.002953	JNS
8	2003-10-29	-0.276423	0.079104	JNS
9	2004-02-04	0.060345	0.006875	JNS
10	2004-04-28	0.093525	0.003125	JNS
11	2004-07-22	0.046875	-0.005387	JNS
12	2004-10-21	0.254386	0.024161	JNS
13	2005-01-26	0.339367	-0.038411	JNS
14	2005-04-20	0.105485	0.005323	JNS
15	2005-07-28	0.150943	-0.006506	JNS
16	2005-10-26	0.228346	0.091737	JNS

	Date	Sentiment	Day Return	Ticker
0	2002-07-31	0.270903	-0.034610	JNY
1	2002-10-31	0.108974	-0.000289	JNY
2	2002-12-19	0.241379	-0.022670	JNY
3	2003-02-04	-0.472222	-0.010067	JNY
4	2003-02-05	0.242321	-0.015126	JNY
5	2003-04-29	0.130769	-0.008621	JNY
6	2003-06-03	0.018634	-0.018494	JNY
7	2003-07-29	0.142857	0.024770	JNY
8	2003-08-14	-0.163636	0.037437	JNY
9	2003-09-08	0.346405	-0.003526	JNY
10	2003-10-28	0.176056	0.076780	JNY
11	2003-12-02	0.132275	-0.012676	JNY
12	2003-12-19	0.519380	0.009064	JNY
13	2004-02-18	0.431884	0.010550	JNY
14	2004-02-25	0.300000	0.004098	JNY
15	2004-03-02	0.317460	-0.001061	JNY
16	2004-04-27	0.449664	0.013684	JNY

17	2004-05-20	0.566434	-0.005473	JNY
18	2004-05-26	-0.040000	-0.001843	JNY
19	2004-07-27	0.325228	-0.021202	JNY
20	2004-10-13	-0.333333	-0.022707	JNY
21	2004-10-27	0.122449	0.028902	JNY
22	2004-11-11	0.387283	-0.029461	JNY
23	2005-01-21	-0.440000	0.021069	JNY
24	2005-02-16	0.123746	0.002976	JNY
25	2005-05-05	0.147287	0.000306	JNY
26	2005-07-28	0.178947	0.011057	JNY
27	2005-10-26	0.101449	-0.005634	JNY

	Date	Sentiment	Day Return	Ticker
0	2001-04-17	-0.186813	-0.013274	JPM
1	2001-04-18	-0.016287	-0.020300	JPM
2	2001-07-18	-0.128571	0.000000	JPM
3	2001-12-20	-0.394366	-0.008955	JPM
4	2002-04-16	-0.217391	0.012303	JPM
5	2002-04-17	-0.168919	0.036718	JPM
6	2002-04-26	-0.308271	-0.021259	JPM
7	2002-05-07	0.053140	-0.008872	JPM
8	2002-07-16	-0.201550	-0.013841	JPM
9	2002-07-17	-0.270270	-0.029990	JPM
10	2002-07-24	-0.469880	0.225671	JPM
11	2002-09-17	-0.591398	-0.029279	JPM
12	2002-10-15	0.014085	0.016940	JPM
13	2002-10-16	-0.440789	0.007713	JPM
14	2003-01-02	-0.478261	0.007525	JPM
15	2003-01-16	0.028571	-0.011078	JPM
16	2003-01-22	-0.179856	-0.028324	JPM
17	2003-04-15	-0.029851	0.013580	JPM
18	2003-04-16	-0.110294	-0.037763	JPM
19	2003-07-16	-0.025381	-0.052535	JPM
20	2003-09-05	-0.089362	-0.008698	JPM
21	2003-10-21	-0.038095	0.001913	JPM
22	2003-10-22	-0.118056	-0.002566	JPM
23	2004-01-15	0.125581	-0.023338	JPM
24	2004-01-20	0.039106	-0.007868	JPM
25	2004-01-21	-0.127962	0.025838	JPM
26	2004-04-20	0.263158	-0.022324	JPM
27	2004-04-21	0.118457	-0.022314	JPM
28	2004-07-21	-0.069638	-0.011544	JPM
29	2004-08-10	-0.008696	0.021823	JPM
30	2004-10-20	0.038328	0.014986	JPM
31	2004-10-28	-0.164835	0.016645	JPM
32	2005-01-19	0.248000	-0.004473	JPM
33	2005-02-10	0.000000	-0.002929	JPM
34	2005-04-20	0.327273	-0.022772	JPM
35	2005-04-28	-0.223529	-0.007932	JPM
36	2005-07-20	0.071130	-0.001704	JPM
37	2005-07-28	0.016667	0.002828	JPM
38	2005-09-29	0.204301	0.014771	JPM
39	2005-10-19	0.190909	0.016984	JPM
40	2005-10-27	-0.078947	-0.001939	JPM
41	2005-11-29	0.400000	0.002573	JPM

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.216495	-0.025767	JWN
1	2002-05-15	0.316923	0.024078	JWN

2	2002-06-19	0.411765	0.002956	JWN
3	2002-06-22	0.368421	NaN	JWN
4	2002-08-14	0.262840	0.069606	JWN
5	2002-11-19	0.077465	-0.016958	JWN
6	2003-02-20	0.287273	-0.016046	JWN
7	2003-05-07	-0.521739	0.000568	JWN
8	2003-05-19	-0.035714	-0.008750	JWN
9	2003-08-21	0.244980	0.012658	JWN
10	2003-11-20	0.296137	0.042595	JWN
11	2004-01-08	-0.111111	0.001667	JWN
12	2004-02-05	-0.058824	-0.013333	JWN
13	2004-02-19	0.244444	-0.023804	JWN
14	2004-03-04	-0.125000	0.000251	JWN
15	2004-04-08	-0.333333	-0.029913	JWN
16	2004-05-06	-0.176471	-0.020583	JWN
17	2004-05-20	0.367089	-0.007465	JWN
18	2004-06-03	-0.538462	-0.009968	JWN
19	2004-07-08	0.000000	-0.017381	JWN
20	2004-08-05	-0.200000	-0.051921	JWN
21	2004-08-19	0.330579	-0.009524	JWN
22	2004-09-02	-0.200000	0.027430	JWN
23	2004-10-07	-0.176471	0.005714	JWN
24	2004-11-04	-0.384615	0.011249	JWN
25	2004-11-16	0.216931	-0.022901	JWN
26	2004-12-02	-0.400000	-0.005747	JWN
27	2005-01-05	-0.076923	0.000851	JWN
28	2005-02-03	-0.428571	0.015851	JWN
29	2005-02-15	0.529412	0.012967	JWN
30	2005-03-03	-0.076923	-0.004259	JWN
31	2005-04-07	-0.142857	0.022020	JWN
32	2005-05-05	-0.052632	0.012019	JWN
33	2005-05-17	0.126761	0.030379	JWN
34	2005-06-02	-0.222222	0.032581	JWN
35	2005-07-07	-0.466667	0.023309	JWN
36	2005-08-04	-0.066667	-0.024781	JWN
37	2005-08-16	0.130435	-0.039506	JWN
38	2005-09-01	-0.142857	-0.044250	JWN
39	2005-10-06	-0.666667	-0.044672	JWN
40	2005-11-03	-0.411765	-0.010811	JWN
41	2005-11-17	0.386364	0.017725	JWN
42	2005-12-01	-0.466667	0.033144	JWN
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.177570	0.005874	K
1	2002-07-29	0.392157	0.040119	K
2	2002-10-28	0.330986	-0.057143	K
3	2003-01-30	0.198630	-0.028186	K
4	2003-02-10	0.250000	-0.004648	K
5	2003-04-24	0.250936	0.002190	K
6	2003-07-28	0.353591	-0.013617	K
7	2003-11-03	0.298780	0.027982	K
8	2004-01-29	0.421538	0.011313	K
9	2004-04-22	0.440789	0.042783	K
10	2004-07-26	0.320896	0.012674	K
11	2004-10-25	0.553903	0.003488	K
12	2005-01-31	0.492424	-0.006676	K
13	2005-04-28	0.504823	0.001379	K
14	2005-07-27	0.496599	-0.002889	K

15	2005-10-31	0.453875	-0.018444	K
	Date	Sentiment	Day Return	Ticker
0	2003-12-19	0.330144	0.027900	KBH
1	2004-03-17	0.318386	-0.005282	KBH
2	2004-06-17	0.317308	0.011846	KBH
3	2004-09-21	0.318584	0.055190	KBH
4	2004-12-17	0.355932	-0.036279	KBH
5	2005-03-22	0.248120	-0.003361	KBH
6	2005-06-17	0.371681	-0.052496	KBH
7	2005-09-22	0.129032	0.045390	KBH
8	2005-12-16	0.420118	-0.012912	KBH
	Date	Sentiment	Day Return	Ticker
0	2002-04-17	-0.053061	-0.001100	KEY
1	2002-07-16	-0.311927	-0.016194	KEY
2	2002-10-17	-0.104839	-0.019961	KEY
3	2003-01-15	-0.096447	-0.035514	KEY
4	2003-04-17	-0.183486	-0.008547	KEY
5	2003-07-18	0.055556	0.009231	KEY
6	2003-10-16	0.200000	0.020369	KEY
7	2004-01-16	0.070707	0.009667	KEY
8	2004-04-15	0.225000	-0.009343	KEY
9	2004-07-16	0.087379	-0.029363	KEY
10	2004-10-14	0.000000	-0.008215	KEY
11	2005-01-21	0.086093	0.016245	KEY
12	2005-04-15	-0.092105	0.011599	KEY
13	2005-07-19	0.288889	-0.003779	KEY
14	2005-10-18	-0.116883	-0.017225	KEY
	Date	Sentiment	Day Return	Ticker
0	2002-05-01	-0.301887	0.012461	KIM
1	2002-07-30	-0.184906	0.022508	KIM
2	2002-10-29	-0.320574	-0.007947	KIM
3	2003-02-14	-0.146067	0.004077	KIM
4	2003-03-04	0.183962	-0.000887	KIM
5	2003-04-29	-0.258883	-0.005138	KIM
6	2003-07-29	-0.105590	0.013928	KIM
7	2003-10-24	0.058824	-0.016847	KIM
8	2004-02-12	-0.060773	-0.007533	KIM
9	2004-04-27	0.048649	0.005075	KIM
10	2004-07-27	0.181818	0.015818	KIM
11	2004-10-26	-0.120000	0.005860	KIM
12	2005-02-08	0.045685	0.005987	KIM
13	2005-04-25	0.049505	0.010300	KIM
14	2005-07-26	-0.200000	0.012831	KIM
15	2005-10-25	0.016807	-0.009569	KIM
	Date	Sentiment	Day Return	Ticker
0	2001-07-31	-0.144928	-0.015387	KLAC
1	2001-10-18	-0.215116	-0.005701	KLAC
2	2002-04-18	-0.083333	-0.029294	KLAC
3	2002-07-26	0.027027	-0.059758	KLAC
4	2002-07-30	0.000000	0.050521	KLAC
5	2002-10-22	-0.264368	-0.051863	KLAC
6	2002-10-25	-0.150327	0.058231	KLAC
7	2003-01-23	0.004525	-0.018069	KLAC
8	2003-02-21	0.000000	-0.019580	KLAC
9	2003-04-23	-0.277108	-0.016110	KLAC
10	2003-04-25	-0.007752	-0.035900	KLAC
11	2003-07-24	-0.008696	-0.027425	KLAC

12	2003-07-25	0.108434	0.023419	KLAC
13	2003-10-22	-0.028571	-0.019426	KLAC
14	2003-10-24	0.211009	-0.001497	KLAC
15	2004-01-22	0.190083	-0.014584	KLAC
16	2004-02-19	-0.071429	-0.033391	KLAC
17	2004-04-21	0.066038	0.005410	KLAC
18	2004-04-27	-0.055556	-0.011346	KLAC
19	2004-07-29	-0.013216	0.012259	KLAC
20	2004-10-21	-0.112150	0.024780	KLAC
21	2004-10-28	-0.170370	-0.000441	KLAC
22	2005-01-20	0.027451	-0.002993	KLAC
23	2005-02-17	-0.140845	-0.011563	KLAC
24	2005-04-28	0.224335	-0.008915	KLAC
25	2005-07-28	-0.055556	0.003059	KLAC
26	2005-10-27	-0.054688	-0.023563	KLAC

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.181538	0.001947	KMB
1	2001-11-30	0.329268	0.043408	KMB
2	2002-04-23	0.321429	-0.015668	KMB
3	2002-07-23	0.311475	0.029596	KMB
4	2002-10-22	0.153846	-0.109190	KMB
5	2002-12-11	-0.056604	0.006022	KMB
6	2003-01-27	-0.005988	-0.001778	KMB
7	2003-04-22	0.146667	0.052743	KMB
8	2003-07-23	0.445255	-0.016618	KMB
9	2003-10-22	0.238938	0.010045	KMB
10	2004-01-26	0.419355	0.021834	KMB
11	2004-04-22	0.464789	0.020668	KMB
12	2004-07-22	0.428571	0.028096	KMB
13	2004-10-25	0.338521	-0.044049	KMB
14	2005-01-24	0.400922	0.009563	KMB
15	2005-04-25	0.330677	0.003810	KMB
16	2005-07-22	0.322957	0.017062	KMB
17	2005-10-24	0.160377	0.002241	KMB

	Date	Sentiment	Day Return	Ticker
0	2001-07-18	0.283843	-0.014709	KO
1	2002-04-16	0.391304	0.028441	KO
2	2002-07-17	0.399317	-0.023438	KO
3	2002-10-16	0.310559	-0.056000	KO
4	2003-02-12	0.333333	0.009142	KO
5	2003-04-16	0.083333	-0.018450	KO
6	2003-07-17	0.401042	0.010840	KO
7	2003-10-16	0.451104	0.011009	KO
8	2004-02-11	0.539432	0.003876	KO
9	2004-04-21	0.403101	0.010271	KO
10	2004-07-22	0.328904	-0.001631	KO
11	2004-09-15	0.116466	0.008329	KO
12	2004-10-21	0.072000	0.004580	KO
13	2005-02-16	0.401639	-0.013667	KO
14	2005-04-19	0.323171	-0.005862	KO
15	2005-07-21	0.370892	-0.008572	KO
16	2005-10-20	0.392857	-0.018648	KO

	Date	Sentiment	Day Return	Ticker
0	2001-04-30	0.447154	0.008482	KR
1	2001-06-26	0.320574	0.010204	KR
2	2001-12-11	0.114504	-0.055924	KR
3	2002-03-12	-1.000000	-0.012135	KR

4	2002-06-25	0.106557	-0.037436	KR
5	2002-09-17	-0.400000	-0.015000	KR
6	2002-12-10	0.051471	0.026846	KR
7	2003-03-11	0.203704	-0.014786	KR
8	2003-06-24	0.038095	0.023100	KR
9	2003-09-16	0.229167	0.047059	KR
10	2003-12-09	-0.083799	-0.010857	KR
11	2004-03-09	0.032895	-0.017989	KR
12	2004-06-22	0.085106	0.027058	KR
13	2004-09-14	0.033210	-0.016615	KR
14	2004-12-07	0.187500	0.027215	KR
15	2005-03-08	0.160883	-0.032721	KR
16	2005-04-15	-0.636364	-0.002549	KR
17	2005-06-21	0.322148	0.037887	KR
18	2005-09-13	0.253623	-0.025854	KR
19	2005-12-06	0.422764	-0.037475	KR

	Date	Sentiment	Day Return	Ticker
0	2001-05-22	-0.044586	0.006142	KSS
1	2002-05-16	0.181818	-0.000679	KSS
2	2002-08-15	0.142857	0.028859	KSS
3	2002-11-14	-0.094017	0.023454	KSS
4	2003-03-04	-0.121951	-0.024051	KSS
5	2003-05-15	-0.052632	-0.016874	KSS
6	2003-07-10	-0.263158	0.065116	KSS
7	2003-08-07	0.058824	-0.036948	KSS
8	2003-08-14	0.045455	-0.007480	KSS
9	2003-09-04	0.052632	0.007966	KSS
10	2003-10-09	0.294118	-0.037239	KSS
11	2003-11-06	-0.571429	-0.035055	KSS
12	2003-11-13	-0.223022	-0.002564	KSS
13	2003-12-04	-0.411765	0.003397	KSS
14	2004-01-08	-0.411765	-0.039080	KSS
15	2004-02-05	-0.230769	0.015351	KSS
16	2004-02-26	0.045045	0.016097	KSS
17	2004-03-04	-0.200000	0.006750	KSS
18	2004-04-08	0.272727	-0.035256	KSS
19	2004-05-06	-0.066667	0.003624	KSS
20	2004-05-13	0.077844	0.008994	KSS
21	2004-06-03	-0.384615	-0.010570	KSS
22	2004-07-08	-0.692308	0.040773	KSS
23	2004-08-05	-1.000000	0.011323	KSS
24	2004-08-12	0.113924	-0.034894	KSS
25	2004-09-02	-0.400000	0.027589	KSS
26	2004-10-07	-0.090909	-0.010800	KSS
27	2004-11-04	-0.555556	0.022088	KSS
28	2004-11-11	0.090909	0.023077	KSS
29	2004-12-02	-0.285714	0.039785	KSS
30	2005-01-06	-0.076923	-0.020417	KSS
31	2005-02-03	-0.428571	0.003611	KSS
32	2005-02-24	0.375000	-0.012903	KSS
33	2005-03-03	-0.200000	-0.014353	KSS
34	2005-04-07	-0.230769	0.025222	KSS
35	2005-05-05	-0.166667	-0.042985	KSS
36	2005-05-12	0.160714	0.000203	KSS
37	2005-05-31	-0.500000	0.000822	KSS
38	2005-07-07	-0.090909	0.033097	KSS
39	2005-08-04	0.000000	0.006878	KSS

40	2005-08-11	0.348066	-0.022321	KSS
41	2005-09-01	-0.555556	-0.036926	KSS
42	2005-10-06	-0.777778	-0.020725	KSS
43	2005-11-03	0.000000	-0.022231	KSS
44	2005-11-10	0.291005	0.021206	KSS
45	2005-12-01	-0.142857	0.020637	KSS

	Date	Sentiment	Day Return	Ticker
0	2002-04-18	-0.130802	-0.006538	LEG
1	2002-07-18	-0.046512	-0.012093	LEG
2	2002-10-17	-0.067669	0.023502	LEG
3	2003-01-30	-0.080169	-0.027378	LEG
4	2003-03-14	-0.461929	-0.010474	LEG
5	2003-04-17	-0.144928	0.014826	LEG
6	2003-06-18	-0.144928	-0.002421	LEG
7	2003-07-17	0.015385	0.002899	LEG
8	2003-10-16	-0.058366	-0.006928	LEG
9	2004-01-29	0.050000	0.089936	LEG
10	2004-04-22	-0.012766	0.033043	LEG
11	2004-07-22	0.352697	0.019525	LEG
12	2004-10-22	0.140426	-0.010681	LEG
13	2004-12-17	0.023256	0.047985	LEG
14	2005-02-01	0.275000	-0.007381	LEG
15	2005-04-22	0.031250	-0.012681	LEG
16	2005-07-22	0.004367	-0.004571	LEG
17	2005-09-20	-0.397436	-0.079070	LEG
18	2005-10-20	-0.266376	0.011690	LEG

	Date	Sentiment	Day Return	Ticker
0	2002-03-20	0.343874	-0.047602	LEN
1	2003-01-08	0.203620	0.000000	LEN
2	2003-03-19	-0.080139	0.019429	LEN
3	2003-04-10	-0.319149	0.010452	LEN
4	2003-06-11	0.247706	0.058205	LEN
5	2003-07-22	0.228916	0.030540	LEN
6	2003-09-17	0.259574	0.020816	LEN
7	2003-12-16	0.472119	-0.007538	LEN
8	2004-03-17	0.130435	-0.020769	LEN
9	2004-06-16	0.169643	-0.018980	LEN
10	2004-09-20	0.058065	-0.034055	LEN
11	2004-12-15	0.244604	0.055046	LEN
12	2005-03-22	0.385892	-0.015929	LEN
13	2005-06-21	0.266667	-0.002987	LEN
14	2005-09-27	0.148718	-0.019776	LEN
15	2005-12-15	0.075472	0.010654	LEN

	Date	Sentiment	Day Return	Ticker
0	2002-06-27	0.116667	-0.009657	LH
1	2002-07-25	0.012422	0.044444	LH
2	2002-10-24	-0.120567	0.000000	LH
3	2002-10-31	0.089431	0.066372	LH
4	2002-11-11	-0.056769	-0.050104	LH
5	2003-02-19	-0.087137	0.050196	LH
6	2003-04-29	-0.142857	0.054232	LH
7	2003-07-22	-0.320000	0.077544	LH
8	2003-10-23	0.004739	0.079016	LH
9	2004-02-12	-0.090090	-0.037904	LH
10	2004-04-22	0.027778	0.013773	LH
11	2004-07-22	0.096447	0.030710	LH
12	2004-10-21	-0.067729	0.032640	LH

13	2005-02-15	0.109312	0.011609	LH
14	2005-04-19	0.039474	0.024023	LH
15	2005-07-21	-0.019108	-0.009737	LH
16	2005-10-20	-0.061033	0.015510	LH
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.034014	0.028274	LLL
1	2002-07-11	-0.194444	0.010227	LLL
2	2002-07-16	-0.224490	0.026154	LLL
3	2002-08-12	-0.029787	-0.006992	LLL
4	2002-10-15	-0.257576	-0.074802	LLL
5	2002-10-28	-0.060465	-0.022940	LLL
6	2003-01-28	-0.125628	-0.019676	LLL
7	2003-02-25	-0.032258	0.002459	LLL
8	2003-04-22	-0.126126	0.076459	LLL
9	2003-04-29	-0.121951	0.007284	LLL
10	2003-07-23	-0.070769	0.032222	LLL
11	2003-07-24	0.105528	-0.025614	LLL
12	2003-10-22	-0.150442	-0.016853	LLL
13	2003-10-23	0.063830	0.012247	LLL
14	2004-01-26	0.197452	-0.011958	LLL
15	2004-04-27	-0.188811	0.012235	LLL
16	2004-07-08	-0.446429	0.018318	LLL
17	2004-07-27	0.017065	0.069027	LLL
18	2004-08-04	-0.197452	-0.000166	LLL
19	2004-10-26	-0.038348	0.006411	LLL
20	2004-10-27	-0.100000	0.018028	LLL
21	2004-11-01	-0.122449	0.005275	LLL
22	2005-02-01	-0.072464	-0.015208	LLL
23	2005-03-02	-0.241758	-0.001937	LLL
24	2005-04-26	-0.148148	-0.009233	LLL
25	2005-04-28	-0.006623	-0.010021	LLL
26	2005-06-03	-0.404255	0.022759	LLL
27	2005-07-26	-0.196721	-0.021000	LLL
28	2005-10-26	-0.089109	-0.028120	LLL
	Date	Sentiment	Day Return	Ticker
0	2001-07-25	-0.331190	-0.019969	LLTC
1	2002-04-17	0.031519	-0.007188	LLTC
2	2002-07-24	-0.048485	0.148047	LLTC
3	2002-10-16	-0.071672	0.060278	LLTC
4	2003-01-15	-0.032967	-0.055019	LLTC
5	2003-04-16	0.201238	-0.009567	LLTC
6	2003-07-23	0.125926	0.037068	LLTC
7	2003-10-15	0.224719	-0.045306	LLTC
8	2004-01-14	0.189041	-0.021940	LLTC
9	2004-04-14	0.047337	-0.007566	LLTC
10	2004-07-21	0.242038	-0.042875	LLTC
11	2004-10-13	-0.206997	-0.016511	LLTC
12	2005-01-19	-0.094972	0.001065	LLTC
13	2005-04-20	-0.132184	-0.050653	LLTC
14	2005-07-27	0.007246	0.009502	LLTC
15	2005-10-19	0.222615	0.000000	LLTC
	Date	Sentiment	Day Return	Ticker
0	2001-01-25	-0.270718	0.025432	LLY
1	2002-04-15	-0.288889	0.002667	LLY
2	2002-07-18	-0.312500	-0.046365	LLY
3	2002-09-20	-0.048387	0.013676	LLY
4	2002-10-23	-0.311111	-0.012075	LLY

5	2002-11-14	0.244898	0.007973	LLY
6	2002-12-19	-0.132743	0.004823	LLY
7	2003-01-03	0.014286	0.011322	LLY
8	2003-01-17	0.145374	-0.022288	LLY
9	2003-01-23	-0.010870	0.008730	LLY
10	2003-04-22	-0.084577	0.030604	LLY
11	2003-07-24	0.029412	-0.004173	LLY
12	2003-10-22	-0.083333	-0.016505	LLY
13	2004-01-05	-0.208333	-0.002983	LLY
14	2004-01-29	-0.044444	0.024719	LLY
15	2004-04-19	-0.041096	0.012414	LLY
16	2004-07-22	-0.174312	0.009984	LLY
17	2004-09-24	-0.280000	0.002520	LLY
18	2004-10-19	-0.112150	-0.024390	LLY
19	2004-10-21	-0.365854	-0.029856	LLY
20	2004-12-08	-0.200000	-0.000184	LLY
21	2005-01-26	-0.168539	-0.013333	LLY
22	2005-04-18	-0.005464	0.014617	LLY
23	2005-07-21	-0.024390	-0.000178	LLY
24	2005-10-20	-0.075145	-0.004854	LLY

	Date	Sentiment	Day Return	Ticker
0	2002-07-18	-0.087248	-0.004895	LM
1	2002-10-23	-0.049327	0.039794	LM
2	2003-01-22	0.036145	-0.021143	LM
3	2003-05-06	-0.160000	0.043778	LM
4	2003-07-17	0.072848	-0.018771	LM
5	2003-10-22	-0.006369	0.009881	LM
6	2004-01-21	0.062069	0.043503	LM
7	2004-05-05	-0.197861	-0.006264	LM
8	2004-07-19	-0.157895	-0.040635	LM
9	2004-10-21	-0.050847	0.085455	LM
10	2004-12-10	-0.082707	-0.003545	LM
11	2005-01-24	0.177778	0.027397	LM
12	2005-05-04	-0.077844	0.059600	LM
13	2005-06-24	0.204188	0.076923	LM
14	2005-07-26	-0.157895	-0.043430	LM
15	2005-10-25	-0.010989	-0.056700	LM

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	0.098765	0.044851	LMT
1	2002-10-25	0.000000	-0.027811	LMT
2	2003-01-24	0.372093	-0.020777	LMT
3	2003-04-22	0.144144	0.055435	LMT
4	2003-07-24	0.141593	-0.062386	LMT
5	2003-08-01	-0.064327	-0.027007	LMT
6	2003-10-28	0.069767	-0.030877	LMT
7	2004-01-27	0.248908	0.004000	LMT
8	2004-04-27	0.206612	-0.007831	LMT
9	2004-07-27	0.128205	0.022439	LMT
10	2004-10-26	0.410853	0.019306	LMT
11	2005-01-27	0.290598	0.007143	LMT
12	2005-03-17	0.247525	0.004671	LMT
13	2005-04-26	0.324324	-0.001835	LMT
14	2005-07-26	0.325843	-0.014781	LMT
15	2005-10-25	0.311005	-0.014010	LMT

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.019417	-0.009227	LNC
1	2001-05-01	0.189591	0.036105	LNC

2	2002-02-05	-0.062937	-0.015678	LNC
3	2002-04-23	-0.203540	0.009250	LNC
4	2002-04-30	0.195946	-0.011556	LNC
5	2002-07-30	-0.067416	0.006389	LNC
6	2002-08-01	-0.137725	-0.018310	LNC
7	2002-10-30	-0.096000	0.075368	LNC
8	2003-02-04	0.060606	0.000000	LNC
9	2003-02-11	0.034749	-0.029916	LNC
10	2003-04-29	0.151515	-0.023093	LNC
11	2003-04-30	-0.108696	-0.006219	LNC
12	2003-07-29	0.056738	-0.021221	LNC
13	2003-08-07	0.101562	0.000000	LNC
14	2003-10-28	0.239766	0.015957	LNC
15	2003-10-30	0.020921	-0.044500	LNC
16	2004-01-14	0.321429	0.013818	LNC
17	2004-02-03	0.226190	0.012469	LNC
18	2004-02-10	0.023923	0.009399	LNC
19	2004-04-28	0.038806	-0.033722	LNC
20	2004-05-05	0.187500	0.010352	LNC
21	2004-07-29	-0.141553	-0.039198	LNC
22	2004-10-28	0.252830	-0.001604	LNC
23	2004-11-03	-0.111111	0.003153	LNC
24	2005-02-08	0.198381	-0.001486	LNC
25	2005-02-10	0.159817	0.038298	LNC
26	2005-04-28	0.117460	0.002990	LNC
27	2005-05-03	0.012552	-0.006045	LNC
28	2005-07-29	0.152672	0.000622	LNC
29	2005-08-02	0.175926	0.016327	LNC
30	2005-10-28	0.097744	0.012222	LNC

	Date	Sentiment	Day Return	Ticker
0	2001-05-21	0.194915	0.035714	LOW
1	2002-05-20	0.394595	0.009927	LOW
2	2002-08-19	0.363636	0.037975	LOW
3	2002-11-18	0.455399	-0.070776	LOW
4	2003-02-24	0.366667	0.006605	LOW
5	2003-05-19	0.265537	-0.047281	LOW
6	2003-08-18	0.441667	0.018824	LOW
7	2003-11-17	0.291005	-0.007711	LOW
8	2004-02-23	0.326203	-0.010822	LOW
9	2004-05-17	0.390909	-0.017794	LOW
10	2004-08-16	0.162304	0.034526	LOW
11	2004-11-15	0.269036	-0.004871	LOW
12	2005-02-23	0.533898	0.006957	LOW
13	2005-05-16	0.252427	0.048084	LOW
14	2005-08-15	0.604938	-0.016127	LOW
15	2005-11-14	0.416342	-0.009313	LOW

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.323232	0.033333	LSI
1	2001-07-26	-0.390863	-0.000778	LSI
2	2001-10-23	-0.380117	0.005310	LSI
3	2002-06-17	0.125000	0.025723	LSI
4	2002-07-24	0.200000	-0.010033	LSI
5	2002-10-22	-0.311475	-0.010197	LSI
6	2002-10-23	0.129870	-0.003191	LSI
7	2003-01-22	0.116751	-0.000375	LSI
8	2003-01-23	-0.109489	0.003759	LSI
9	2003-04-23	0.009709	0.004054	LSI

10	2003-04-29	0.130802	-0.009146	LSI
11	2003-07-23	0.118367	-0.005128	LSI
12	2003-10-22	0.056995	-0.004518	LSI
13	2003-10-28	-0.030303	-0.003604	LSI
14	2004-01-27	0.159817	0.008992	LSI
15	2004-01-28	0.091892	-0.006739	LSI
16	2004-03-17	-0.229358	0.000252	LSI
17	2004-04-27	0.274510	0.008746	LSI
18	2004-04-28	0.126904	-0.006628	LSI
19	2004-07-21	-0.031963	-0.014324	LSI
20	2004-07-27	0.059603	-0.008523	LSI
21	2004-09-29	-0.176471	0.003357	LSI
22	2004-10-26	0.042424	0.018617	LSI
23	2004-10-27	-0.029851	0.013514	LSI
24	2005-01-25	-0.018349	-0.003769	LSI
25	2005-01-26	0.109948	0.005549	LSI
26	2005-04-26	0.168724	0.013266	LSI
27	2005-04-27	0.383459	0.009998	LSI
28	2005-05-24	0.189189	-0.005529	LSI
29	2005-07-26	0.080851	0.005107	LSI
30	2005-07-27	0.425000	0.001691	LSI
31	2005-10-26	0.348018	-0.004618	LSI

	Date	Sentiment	Day Return	Ticker
0	2002-07-18	-0.017964	-0.044604	LUV
1	2002-10-17	0.005128	0.049275	LUV
2	2003-01-22	0.043478	-0.048724	LUV
3	2003-04-21	0.079498	-0.022566	LUV
4	2003-07-21	0.238579	-0.012791	LUV
5	2003-10-20	0.180000	0.023720	LUV
6	2004-01-22	0.149171	0.007807	LUV
7	2004-04-15	0.121693	-0.014618	LUV
8	2004-07-15	0.158416	-0.032787	LUV
9	2004-10-14	0.023474	0.011445	LUV
10	2005-01-19	0.236364	-0.018417	LUV
11	2005-04-14	0.126582	-0.011251	LUV
12	2005-07-14	0.194595	-0.007571	LUV
13	2005-10-20	0.046263	-0.037061	LUV

	Date	Sentiment	Day Return	Ticker
0	2001-04-23	0.031390	0.008730	LXX
1	2002-04-22	-0.080357	0.009190	LXX
2	2002-07-22	-0.190244	-0.025514	LXX
3	2002-10-21	-0.099174	0.021345	LXX
4	2003-01-23	-0.091743	0.040000	LXX
5	2003-04-21	0.019048	0.037313	LXX
6	2003-07-21	0.105769	-0.041935	LXX
7	2003-10-20	0.013216	0.042254	LXX
8	2004-01-26	0.080214	0.055590	LXX
9	2004-04-19	0.243523	0.033978	LXX
10	2004-07-19	-0.004651	-0.031700	LXX
11	2004-10-18	0.044335	0.015774	LXX
12	2005-01-24	0.291139	-0.005730	LXX
13	2005-04-26	-0.050420	-0.046479	LXX
14	2005-07-26	-0.263598	-0.043763	LXX
15	2005-09-13	-0.042424	-0.001399	LXX
16	2005-10-04	-0.495050	-0.068722	LXX
17	2005-10-25	-0.181818	-0.047745	LXX

Date Sentiment Day Return Ticker

0	2002-04-18	-0.192000	-0.006608	MAR
1	2002-10-03	-0.184314	-0.023456	MAR
2	2002-12-30	0.309859	0.012749	MAR
3	2003-02-10	-0.140794	0.040531	MAR
4	2003-04-24	-0.216783	0.003099	MAR
5	2003-07-17	0.059649	-0.031662	MAR
6	2003-10-09	0.289256	-0.046460	MAR
7	2004-02-10	0.226337	0.009492	MAR
8	2004-04-22	0.354839	0.052088	MAR
9	2004-07-15	0.420168	-0.014800	MAR
10	2004-10-07	0.232653	0.003217	MAR
11	2005-02-08	0.330049	0.017175	MAR
12	2005-04-21	0.345794	-0.021020	MAR
13	2005-04-28	0.482353	-0.032519	MAR
14	2005-07-14	0.404762	-0.031384	MAR
15	2005-10-06	0.079070	-0.021352	MAR

	Date	Sentiment	Day Return	Ticker
0	2001-05-07	-0.255230	0.003478	MAS
1	2001-11-02	-0.114286	0.003902	MAS
2	2002-05-06	0.269841	-0.018803	MAS
3	2002-07-31	0.125000	0.010860	MAS
4	2002-11-12	-0.166667	-0.007843	MAS
5	2003-02-13	0.034783	-0.008000	MAS
6	2003-05-06	-0.031390	0.030913	MAS
7	2003-08-06	0.129412	0.051225	MAS
8	2003-11-04	-0.038961	-0.006606	MAS
9	2004-02-13	-0.053942	0.011099	MAS
10	2004-05-03	0.058296	-0.003163	MAS
11	2004-08-03	0.092511	0.012766	MAS
12	2004-11-02	0.033816	0.003478	MAS
13	2005-02-23	0.129032	-0.061844	MAS
14	2005-05-03	-0.094170	-0.024796	MAS
15	2005-08-02	0.147059	-0.009302	MAS
16	2005-11-01	-0.119617	-0.022500	MAS

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.356322	-0.065941	MAT
1	2002-04-18	0.329897	-0.002398	MAT
2	2002-07-18	0.307985	-0.007588	MAT
3	2002-10-17	0.010381	0.055211	MAT
4	2003-02-03	0.104895	0.001429	MAT
5	2003-04-17	0.187739	-0.052941	MAT
6	2003-07-18	0.017699	-0.002525	MAT
7	2003-10-16	0.323077	-0.004000	MAT
8	2004-02-03	0.120275	0.020942	MAT
9	2004-04-20	-0.009091	0.053448	MAT
10	2004-07-19	0.208633	-0.018602	MAT
11	2004-10-18	-0.042945	0.014493	MAT
12	2005-01-31	0.295082	-0.025063	MAT
13	2005-04-15	0.171429	-0.009549	MAT
14	2005-07-18	0.248000	-0.044216	MAT
15	2005-10-17	0.210526	-0.012322	MAT

	Date	Sentiment	Day Return	Ticker
0	2005-08-02	-0.211679	-0.009533	MBI
1	2005-11-08	-0.612903	-0.003102	MBI
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.111111	-0.000728	MCD
1	2002-03-22	0.142857	-0.012500	MCD

2	2002-04-18	0.061033	0.009524	MCD
3	2002-07-24	0.094937	0.033478	MCD
4	2002-09-17	0.231343	-0.108019	MCD
5	2002-10-22	0.034483	0.000000	MCD
6	2003-01-16	0.278287	-0.052033	MCD
7	2003-01-23	-0.106529	0.004689	MCD
8	2003-04-28	0.222672	0.029179	MCD
9	2003-07-29	0.341615	0.017923	MCD
10	2003-10-22	0.425220	0.000000	MCD
11	2004-01-27	0.392405	-0.002743	MCD
12	2004-04-28	0.469256	-0.005762	MCD
13	2004-07-22	0.452196	-0.004693	MCD
14	2004-10-19	0.316770	-0.007189	MCD
15	2005-01-28	0.500000	0.004710	MCD
16	2005-04-21	0.410138	-0.016188	MCD
17	2005-07-21	0.290909	0.009180	MCD
18	2005-10-20	0.325967	-0.031390	MCD

	Date	Sentiment	Day Return	Ticker
0	2001-04-30	0.309524	-0.005161	MCK
1	2002-03-19	0.250000	0.022566	MCK
2	2002-03-21	0.306358	-0.003939	MCK
3	2002-04-24	0.240310	-0.001809	MCK
4	2002-04-30	0.239506	-0.014878	MCK
5	2002-07-23	0.311765	-0.021875	MCK
6	2002-07-24	0.140271	0.087226	MCK
7	2002-07-25	0.246753	0.019865	MCK
8	2002-09-19	0.043478	-0.012101	MCK
9	2002-10-21	0.272109	0.020593	MCK
10	2002-10-23	0.077670	0.019112	MCK
11	2002-12-19	0.169014	-0.008365	MCK
12	2003-01-21	0.202847	0.000000	MCK
13	2003-02-13	0.004975	-0.041018	MCK
14	2003-03-20	0.005236	-0.013540	MCK
15	2003-04-29	0.321429	0.030253	MCK
16	2003-05-08	0.116022	0.000707	MCK
17	2003-06-19	-0.245902	-0.005556	MCK
18	2003-07-24	0.388060	-0.007174	MCK
19	2003-07-30	0.048951	-0.002323	MCK
20	2003-10-02	0.086420	-0.006388	MCK
21	2003-10-23	0.084175	0.036481	MCK
22	2003-10-28	-0.124260	-0.014377	MCK
23	2004-01-08	0.071130	-0.013843	MCK
24	2004-01-22	0.132530	0.010594	MCK
25	2004-02-03	-0.181208	0.012295	MCK
26	2004-04-19	0.058296	-0.000939	MCK
27	2004-04-29	0.296875	-0.000332	MCK
28	2004-05-27	-0.238095	-0.016361	MCK
29	2004-07-22	0.292517	0.014151	MCK
30	2004-08-04	-0.041322	0.000957	MCK
31	2004-08-09	-0.151515	-0.011551	MCK
32	2004-09-30	0.160377	-0.027672	MCK
33	2004-10-21	0.107692	-0.028740	MCK
34	2004-11-03	0.012048	0.005109	MCK
35	2005-01-12	-0.240741	0.004502	MCK
36	2005-01-27	0.231746	-0.000659	MCK
37	2005-03-03	0.076923	-0.000806	MCK
38	2005-03-21	-0.039648	-0.005088	MCK

39	2005-04-06	0.158621	0.005156	MCK
40	2005-05-03	0.282051	-0.008412	MCK
41	2005-05-05	0.257329	0.025780	MCK
42	2005-07-27	-0.004184	0.004462	MCK
43	2005-08-03	0.291139	0.010893	MCK
44	2005-08-10	-0.202703	0.010421	MCK
45	2005-08-29	-0.090909	0.001761	MCK
46	2005-10-12	0.111111	-0.010646	MCK
47	2005-11-02	0.216216	0.008605	MCK
48	2005-11-08	0.236364	-0.003497	MCK

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.082873	0.021533	MCO
1	2002-04-24	0.046875	0.013876	MCO
2	2002-07-23	-0.200000	0.003497	MCO
3	2002-10-23	0.019417	0.016292	MCO
4	2003-02-05	-0.256281	0.012941	MCO
5	2003-04-23	-0.212766	-0.033671	MCO
6	2003-07-23	0.090909	-0.007491	MCO
7	2003-10-29	-0.147727	-0.004304	MCO
8	2004-02-05	-0.130890	-0.012719	MCO
9	2004-04-28	0.208054	-0.051459	MCO
10	2004-07-28	-0.064220	0.017606	MCO
11	2004-10-27	0.018018	0.015608	MCO
12	2005-02-16	0.071429	-0.034646	MCO
13	2005-04-27	0.066667	0.013745	MCO
14	2005-07-29	0.096154	-0.053800	MCO
15	2005-10-26	-0.005291	0.021509	MCO

	Date	Sentiment	Day Return	Ticker
0	2002-05-01	0.280000	0.050539	MDP
1	2002-06-20	0.409283	-0.004450	MDP
2	2002-08-01	0.387097	-0.015833	MDP
3	2002-10-30	0.461187	0.018014	MDP
4	2003-01-28	0.276382	0.000000	MDP
5	2003-04-29	0.436620	0.021583	MDP
6	2003-08-05	0.410714	0.009231	MDP
7	2003-10-29	0.366834	0.006250	MDP
8	2004-01-27	0.274854	-0.007944	MDP
9	2004-04-27	0.152000	-0.003181	MDP
10	2004-08-03	0.182222	-0.001132	MDP
11	2004-10-27	0.315068	0.015485	MDP
12	2005-01-25	0.306358	-0.017104	MDP
13	2005-04-26	0.333333	0.018615	MDP
14	2005-05-24	0.183333	0.051883	MDP
15	2005-07-27	0.240000	0.001212	MDP
16	2005-10-24	0.326203	-0.019020	MDP

	Date	Sentiment	Day Return	Ticker
0	2002-05-07	-0.044944	-0.065689	MET
1	2002-08-06	-0.139344	-0.015157	MET
2	2002-11-06	-0.107266	0.020307	MET
3	2003-02-11	-0.111801	-0.034510	MET
4	2003-05-06	0.048951	0.021083	MET
5	2003-08-05	0.111111	-0.028125	MET
6	2003-11-04	-0.022026	0.025455	MET
7	2004-02-11	0.032258	0.001133	MET
8	2004-05-04	0.093117	-0.020113	MET
9	2004-07-29	0.092308	0.007943	MET
10	2004-10-28	0.061538	-0.007853	MET

11	2005-01-31	0.070866	-0.006250	MET
12	2005-02-10	0.012658	-0.022800	MET
13	2005-05-04	0.288732	0.049398	MET
	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.365079	0.000000	MIL
1	2002-07-16	-0.174825	0.070479	MIL
2	2002-10-16	-0.327935	0.000000	MIL
3	2003-01-23	-0.132743	0.008309	MIL
4	2003-04-15	-0.096774	0.005266	MIL
5	2003-07-16	-0.354037	0.005604	MIL
6	2003-10-15	-0.099415	-0.020470	MIL
7	2004-01-26	0.006135	-0.004510	MIL
8	2004-04-20	-0.048951	-0.005372	MIL
9	2004-07-20	0.005714	-0.004934	MIL
10	2004-10-19	-0.153488	-0.013699	MIL
11	2005-01-27	0.029412	0.009687	MIL
12	2005-04-21	0.205021	0.001652	MIL
13	2005-07-19	-0.020619	-0.018062	MIL
14	2005-10-25	0.300000	-0.003463	MIL
	Date	Sentiment	Day Return	Ticker
0	2002-09-25	-0.014634	0.010619	MKC
1	2003-01-29	0.170984	-0.006250	MKC
2	2003-03-25	0.139073	-0.018460	MKC
3	2003-06-27	-0.048128	0.037093	MKC
4	2003-09-24	0.183908	0.017037	MKC
5	2004-01-28	0.349398	-0.025482	MKC
6	2004-03-23	0.274336	0.015113	MKC
7	2004-06-29	0.435897	-0.009881	MKC
8	2004-09-29	0.172414	-0.021842	MKC
9	2005-01-26	0.186916	-0.061278	MKC
10	2005-03-22	-0.029126	-0.022571	MKC
11	2005-06-30	0.073394	0.029291	MKC
12	2005-09-28	-0.147208	0.014263	MKC
	Date	Sentiment	Day Return	Ticker
0	2001-04-23	-0.003891	0.032860	MMM
1	2001-07-23	-0.237354	-0.026247	MMM
2	2002-04-22	0.015625	-0.001597	MMM
3	2002-05-23	0.231884	0.000000	MMM
4	2002-07-22	0.036437	-0.007286	MMM
5	2002-08-22	0.246512	-0.010117	MMM
6	2002-10-21	0.036765	0.030928	MMM
7	2002-11-12	0.218045	0.009479	MMM
8	2002-12-10	0.208889	0.005627	MMM
9	2003-01-21	0.223077	-0.010244	MMM
10	2003-02-20	0.243590	-0.008730	MMM
11	2003-04-21	0.021645	-0.001538	MMM
12	2003-05-22	0.072848	0.010283	MMM
13	2003-07-21	0.137546	0.029445	MMM
14	2003-08-21	0.211823	0.004443	MMM
15	2003-10-20	0.270718	-0.002906	MMM
16	2003-12-16	0.457286	0.011951	MMM
17	2004-01-20	0.263538	-0.067169	MMM
18	2004-02-20	0.197861	0.004031	MMM
19	2004-04-19	0.191111	-0.002263	MMM
20	2004-05-20	0.307692	-0.003032	MMM
21	2004-05-27	0.358025	0.004731	MMM
22	2004-07-19	0.181818	-0.028655	MMM

23	2004-08-26	0.316667	0.000492	MMM
24	2004-10-18	-0.036269	0.014667	MMM
25	2004-12-14	0.296089	0.000000	MMM
26	2005-01-18	0.380952	-0.023455	MMM
27	2005-02-24	0.241379	0.005849	MMM
28	2005-04-18	0.104167	-0.046482	MMM
29	2005-05-12	0.367232	-0.018902	MMM
30	2005-05-26	0.439394	-0.010540	MMM
31	2005-07-18	0.234043	-0.012194	MMM
32	2005-10-18	0.186603	0.019236	MMM
33	2005-12-08	0.232000	-0.011435	MMM

	Date	Sentiment	Day Return	Ticker
0	2001-04-17	-0.080169	0.032390	MO
1	2001-07-18	-0.022222	0.011116	MO
2	2002-04-17	0.033816	-0.000753	MO
3	2002-05-30	0.149533	0.006224	MO
4	2002-07-18	-0.081633	-0.038069	MO
5	2002-09-26	-0.186603	0.023964	MO
6	2002-10-17	-0.096774	0.004988	MO
7	2003-01-29	-0.224913	0.014003	MO
8	2003-04-16	-0.405405	-0.020698	MO
9	2003-05-21	-0.596730	0.095224	MO
10	2003-07-17	-0.107143	0.007844	MO
11	2003-10-16	-0.080537	0.010112	MO
12	2004-01-28	0.062016	0.011818	MO
13	2004-04-20	-0.212500	-0.002126	MO
14	2004-07-20	-0.093525	-0.001433	MO
15	2004-10-19	0.018727	-0.009404	MO
16	2005-01-26	-0.126354	-0.004187	MO
17	2005-03-14	0.227586	0.000307	MO
18	2005-04-20	-0.044534	-0.019531	MO
19	2005-07-20	0.056738	0.024111	MO
20	2005-10-19	0.166667	0.011644	MO

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.123810	0.010638	MON
1	2002-03-26	-1.000000	0.000000	MON
2	2002-04-23	0.037037	0.024390	MON
3	2002-06-12	-0.403846	0.087234	MON
4	2002-06-24	-0.305085	-0.077889	MON
5	2002-07-15	0.192661	0.055280	MON
6	2002-07-23	-0.196429	-0.084596	MON
7	2002-10-16	-0.377049	-0.030000	MON
8	2002-10-30	-0.325000	-0.008230	MON
9	2003-01-03	-0.433155	0.006789	MON
10	2003-02-05	-0.192488	-0.028571	MON
11	2003-03-26	-0.416667	0.023270	MON
12	2003-04-30	0.156250	0.024132	MON
13	2003-05-30	-0.097345	0.021916	MON
14	2003-07-08	-0.344538	0.011743	MON
15	2003-07-31	0.111111	0.000000	MON
16	2003-08-21	-0.387755	-0.054118	MON
17	2003-10-15	-0.167702	-0.046923	MON
18	2003-10-28	-0.175758	0.015593	MON
19	2003-12-17	-0.375000	-0.023094	MON
20	2004-01-06	-0.319149	-0.022837	MON
21	2004-01-07	0.183857	0.037669	MON
22	2004-03-31	0.089202	0.013543	MON

23	2004-04-01	-0.507692	-0.001909	MON
24	2004-06-30	-0.013100	0.040541	MON
25	2004-07-09	-0.266667	0.000271	MON
26	2004-08-24	-0.138462	0.006615	MON
27	2004-10-06	0.056410	0.006832	MON
28	2004-10-26	-0.323741	0.030597	MON
29	2005-01-04	-0.226277	-0.037220	MON
30	2005-01-05	0.291480	0.020000	MON
31	2005-01-24	0.467532	-0.067563	MON
32	2005-02-17	0.453333	-0.014283	MON
33	2005-04-01	-0.155172	0.002481	MON
34	2005-04-06	0.222222	-0.023715	MON
35	2005-06-07	-0.404580	0.014486	MON
36	2005-06-29	-0.035714	-0.015779	MON
37	2005-07-06	-0.235772	-0.000819	MON
38	2005-10-12	0.096045	-0.008997	MON
39	2005-11-02	-0.247863	0.021028	MON

	Date	Sentiment	Day Return	Ticker
0	2001-04-20	-0.271739	-0.025033	MRK
1	2002-04-11	-0.220339	-0.016038	MRK
2	2002-04-18	-0.103448	0.010179	MRK
3	2002-07-19	-0.294118	-0.012140	MRK
4	2002-07-25	0.157895	0.053555	MRK
5	2002-09-27	0.060870	-0.034238	MRK
6	2002-10-18	-0.111111	0.005517	MRK
7	2002-10-24	-0.750000	-0.019040	MRK
8	2002-12-05	-0.476636	-0.008703	MRK
9	2003-01-09	0.048077	0.013220	MRK
10	2003-01-23	-0.076923	-0.005033	MRK
11	2003-01-28	-0.259259	0.026803	MRK
12	2003-04-21	-0.280000	0.011723	MRK
13	2003-05-13	-0.456790	0.007814	MRK
14	2003-07-21	-0.116105	-0.007960	MRK
15	2003-07-23	0.093960	0.006783	MRK
16	2003-08-21	-0.368984	-0.018738	MRK
17	2003-10-22	-0.085470	-0.025160	MRK
18	2003-12-01	0.437500	0.020121	MRK
19	2003-12-03	-0.016043	0.004836	MRK
20	2003-12-04	0.061224	-0.015689	MRK
21	2004-01-26	-0.058419	0.016146	MRK
22	2004-01-27	-0.249071	-0.008168	MRK
23	2004-04-22	-0.063670	0.010595	MRK
24	2004-06-22	0.190840	-0.002306	MRK
25	2004-06-30	0.344000	0.000000	MRK
26	2004-07-21	0.008403	-0.014586	MRK
27	2004-08-23	-0.109589	-0.015548	MRK
28	2004-09-13	0.012500	-0.000879	MRK
29	2004-09-27	0.337931	0.032993	MRK
30	2004-09-30	-0.435583	-0.011976	MRK
31	2004-10-13	-0.741935	-0.035600	MRK
32	2004-10-21	-0.231481	-0.000320	MRK
33	2004-12-08	-0.161290	0.015575	MRK
34	2005-01-25	-0.086705	0.023140	MRK
35	2005-04-21	-0.078534	-0.017729	MRK
36	2005-05-05	0.333333	-0.005153	MRK
37	2005-07-21	0.069182	-0.002226	MRK
38	2005-07-22	-0.222222	-0.007648	MRK

39	2005-09-09	-0.630000	0.010341	MRK
40	2005-10-24	-0.336493	0.002227	MRK
41	2005-11-03	-0.601852	0.036204	MRK
42	2005-11-28	-0.240741	-0.046759	MRK
43	2005-12-12	-0.678930	-0.011826	MRK
	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.290698	0.009262	MRO
1	2002-07-25	-0.075269	-0.025135	MRO
2	2002-10-24	-0.160976	-0.008091	MRO
3	2002-11-14	-0.237705	-0.040686	MRO
4	2003-01-23	-0.170213	-0.009390	MRO
5	2003-04-24	-0.071823	0.002193	MRO
6	2003-05-14	-0.058824	0.008299	MRO
7	2003-07-24	-0.200000	0.005395	MRO
8	2003-10-23	-0.235669	-0.002700	MRO
9	2003-11-04	0.431782	-0.006768	MRO
10	2004-01-27	-0.197674	-0.007205	MRO
11	2004-03-19	0.106719	-0.040395	MRO
12	2004-04-27	-0.046512	0.018551	MRO
13	2004-07-27	-0.145455	0.051143	MRO
14	2004-10-26	-0.402135	-0.017728	MRO
15	2005-01-27	0.065421	0.026663	MRO
16	2005-04-28	-0.210884	-0.008432	MRO
17	2005-07-28	0.093168	0.003231	MRO
18	2005-10-27	0.060976	-0.054785	MRO
	Date	Sentiment	Day Return	Ticker
0	2001-12-19	-0.286432	0.042804	MS
1	2002-03-26	-0.137615	0.009774	MS
2	2002-04-24	-0.315508	-0.042441	MS
3	2002-06-19	-0.191011	0.009143	MS
4	2002-07-17	-0.049645	-0.029197	MS
5	2002-08-08	-0.017964	0.060520	MS
6	2002-09-19	-0.350785	-0.058856	MS
7	2002-10-16	-0.200000	-0.005184	MS
8	2002-11-05	-0.050000	0.023937	MS
9	2002-12-19	-0.356725	-0.008122	MS
10	2003-01-16	-0.162500	-0.013222	MS
11	2003-02-20	-0.078838	-0.009204	MS
12	2003-03-20	-0.274648	0.022989	MS
13	2003-04-24	-0.114894	-0.023645	MS
14	2003-05-06	0.047170	0.012720	MS
15	2003-06-18	-0.274648	-0.056159	MS
16	2003-07-16	-0.031056	-0.007700	MS
17	2003-07-25	-0.112360	0.013556	MS
18	2003-08-05	-0.089202	-0.007154	MS
19	2003-09-23	-0.024155	0.020078	MS
20	2003-10-22	-0.099099	-0.021594	MS
21	2003-10-24	0.047619	-0.008863	MS
22	2003-11-04	-0.019417	-0.001780	MS
23	2003-11-13	-0.082569	0.004178	MS
24	2003-11-20	-0.071429	-0.025352	MS
25	2003-12-18	-0.076923	0.010583	MS
26	2004-01-21	-0.068966	0.013529	MS
27	2004-01-30	-0.080645	0.009189	MS
28	2004-02-19	0.264574	-0.003726	MS
29	2004-03-18	0.165877	0.005201	MS
30	2004-04-23	-0.325000	-0.001694	MS

31	2004-05-06	0.018519	0.010039	MS
32	2004-06-22	-0.059829	0.029615	MS
33	2004-07-23	-0.098765	-0.002079	MS
34	2004-08-03	0.137255	-0.000811	MS
35	2004-09-22	-0.253731	0.004536	MS
36	2004-10-29	-0.136095	-0.011799	MS
37	2004-11-08	0.481728	-0.003577	MS
38	2004-12-21	0.188406	0.020790	MS
39	2005-02-04	0.048780	0.021766	MS
40	2005-02-24	0.342857	-0.007699	MS
41	2005-03-17	0.031250	-0.007996	MS
42	2005-04-04	0.236842	-0.011864	MS
43	2005-05-05	0.397380	-0.002778	MS
44	2005-05-06	-0.225490	-0.008518	MS
45	2005-06-13	-0.272727	-0.017002	MS
46	2005-06-22	-0.049774	-0.015205	MS
47	2005-06-30	0.080000	-0.019619	MS
48	2005-07-18	-0.160305	-0.001869	MS
49	2005-08-04	0.493088	-0.012915	MS
50	2005-08-09	-0.207547	0.005354	MS
51	2005-08-17	0.148594	-0.003018	MS
52	2005-09-21	0.103448	-0.004808	MS
53	2005-09-26	0.447699	-0.005365	MS
54	2005-11-01	0.478261	-0.019778	MS
55	2005-11-08	-0.113772	0.001334	MS
56	2005-12-20	0.015707	-0.004142	MS

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.252747	0.033885	MSFT
1	2001-07-19	0.041958	0.018955	MSFT
2	2001-10-18	-0.018182	0.007277	MSFT
3	2002-04-18	0.080000	-0.007396	MSFT
4	2002-05-07	0.485149	0.005897	MSFT
5	2002-07-18	-0.075556	-0.018248	MSFT
6	2002-10-17	0.016260	-0.028883	MSFT
7	2003-01-16	0.043860	-0.017223	MSFT
8	2003-04-15	0.196347	-0.003241	MSFT
9	2003-04-28	0.509434	0.013785	MSFT
10	2003-07-08	-0.063291	0.016141	MSFT
11	2003-07-17	0.191710	-0.016581	MSFT
12	2003-10-23	0.079646	0.006616	MSFT
13	2004-01-22	0.212544	-0.012689	MSFT
14	2004-04-22	0.320896	0.017288	MSFT
15	2004-07-20	-0.058140	0.011067	MSFT
16	2004-07-22	0.305785	-0.002030	MSFT
17	2004-10-21	0.338462	-0.009022	MSFT
18	2005-01-27	0.339623	0.006166	MSFT
19	2005-03-10	0.411765	0.000000	MSFT
20	2005-04-28	0.134831	-0.014907	MSFT
21	2005-05-13	0.101796	0.010787	MSFT
22	2005-07-21	0.303279	0.005323	MSFT
23	2005-10-11	0.111111	-0.004080	MSFT
24	2005-10-27	0.406699	-0.014671	MSFT

	Date	Sentiment	Day Return	Ticker
0	2002-07-10	-0.281250	-0.034402	MTB
1	2002-09-26	0.051948	0.040390	MTB
2	2002-10-09	-0.404762	-0.048951	MTB
3	2003-01-10	-0.180723	0.010061	MTB

4	2003-04-10	-0.393939	0.006196	MTB
5	2003-07-14	-0.311828	0.019830	MTB
6	2003-10-10	-0.370629	-0.004460	MTB
7	2004-01-12	-0.408696	-0.021158	MTB
8	2004-04-20	-0.140496	-0.028161	MTB
9	2004-07-12	-0.114286	0.017778	MTB
10	2004-10-12	-0.219048	0.010934	MTB
11	2005-01-11	-0.151079	-0.012833	MTB
12	2005-04-19	-0.200000	0.001373	MTB
13	2005-07-12	-0.006897	0.008981	MTB
14	2005-10-12	-0.333333	-0.004959	MTB

	Date	Sentiment	Day Return	Ticker
0	2002-04-09	-0.295455	-0.003516	MTG
1	2002-04-22	0.104895	-0.002075	MTG
2	2002-07-10	-0.561798	-0.069606	MTG
3	2002-10-10	-0.471264	0.088633	MTG
4	2003-01-09	-0.282700	0.062601	MTG
5	2003-04-15	-0.436620	0.077301	MTG
6	2003-07-14	-0.453552	0.011742	MTG
7	2003-10-15	-0.329949	0.002060	MTG
8	2004-01-12	-0.412541	0.055644	MTG
9	2004-04-14	-0.275862	0.017664	MTG
10	2004-07-14	-0.163399	-0.010258	MTG
11	2004-10-14	-0.415525	-0.021902	MTG
12	2005-01-13	-0.494949	-0.002541	MTG
13	2005-04-14	-0.214545	-0.044025	MTG
14	2005-07-14	-0.163043	0.019588	MTG
15	2005-10-12	-0.359073	-0.003404	MTG

	Date	Sentiment	Day Return	Ticker
0	2001-12-18	-0.241830	-0.005938	MU
1	2002-03-21	-0.451429	-0.006621	MU
2	2002-06-25	-0.487179	-0.024691	MU
3	2002-09-24	-0.340314	0.048583	MU
4	2002-12-17	-0.363128	-0.005243	MU
5	2003-03-20	-0.242291	-0.019608	MU
6	2003-06-18	-0.076190	0.006154	MU
7	2003-09-24	-0.219858	-0.040816	MU
8	2003-12-23	0.005128	0.028929	MU
9	2004-03-24	-0.174888	-0.000632	MU
10	2004-06-23	0.177033	0.035817	MU
11	2004-09-29	0.035971	0.000000	MU
12	2004-12-22	0.018692	0.015385	MU
13	2005-03-29	-0.243697	-0.003937	MU
14	2005-06-23	0.004651	0.019774	MU
15	2005-09-29	0.195767	0.036565	MU
16	2005-12-21	0.074286	0.018732	MU

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	-0.482759	0.006563	MUR
1	2002-07-25	-0.228916	-0.001495	MUR
2	2002-10-30	-0.242604	0.033358	MUR
3	2003-01-29	-0.310345	0.038557	MUR
4	2003-05-01	-0.157895	0.020437	MUR
5	2003-07-31	-0.069767	-0.018290	MUR
6	2003-10-29	-0.408000	-0.006245	MUR
7	2004-02-05	-0.189655	-0.022222	MUR
8	2004-04-29	-0.058824	-0.040548	MUR
9	2004-07-28	-0.337931	-0.016499	MUR

10	2004-10-27	-0.210191	-0.012959	MUR
11	2005-02-03	-0.101010	0.024022	MUR
12	2005-04-28	-0.284211	-0.004568	MUR
13	2005-07-27	0.037037	-0.025986	MUR
14	2005-10-26	-0.217949	0.016304	MUR
	Date	Sentiment	Day Return	Ticker
0	2002-04-22	-0.020000	-0.038289	MWV
1	2002-07-22	0.064407	-0.055472	MWV
2	2002-10-22	-0.063670	-0.019324	MWV
3	2003-01-29	0.197531	0.008316	MWV
4	2003-04-21	-0.056180	-0.005159	MWV
5	2003-07-28	0.223301	0.024000	MWV
6	2003-10-22	0.104478	-0.002335	MWV
7	2003-12-18	0.276596	0.008621	MWV
8	2004-01-29	0.094225	-0.023616	MWV
9	2004-04-22	0.424051	0.043704	MWV
10	2004-07-27	0.469649	0.010204	MWV
11	2004-10-27	0.406940	0.014851	MWV
12	2005-01-18	0.173184	-0.027027	MWV
13	2005-01-31	0.185965	-0.007898	MWV
14	2005-04-22	-0.004566	-0.013703	MWV
15	2005-07-27	0.164983	0.027320	MWV
16	2005-10-27	0.070111	-0.010568	MWV
	Date	Sentiment	Day Return	Ticker
0	2002-04-30	-0.298077	0.042714	MXIM
1	2002-08-06	-0.130000	0.020593	MXIM
2	2002-10-29	-0.052083	-0.034765	MXIM
3	2003-01-29	-0.320930	0.002188	MXIM
4	2003-04-29	-0.104000	0.019804	MXIM
5	2003-08-12	-0.047059	0.024485	MXIM
6	2003-10-28	-0.026316	0.051145	MXIM
7	2004-02-05	-0.393939	-0.012766	MXIM
8	2004-04-27	-0.239130	-0.012069	MXIM
9	2004-08-06	-0.054945	-0.036173	MXIM
10	2004-11-01	-0.155556	0.006832	MXIM
11	2005-02-01	-0.356589	0.003310	MXIM
12	2005-05-03	-0.285714	-0.016267	MXIM
13	2005-08-01	-0.100000	-0.002162	MXIM
14	2005-10-27	-0.310680	-0.041574	MXIM
	Date	Sentiment	Day Return	Ticker
0	2002-07-25	-0.251908	0.025841	MYL
1	2002-10-29	-0.054726	0.014778	MYL
2	2003-01-30	-0.054726	-0.026217	MYL
3	2003-05-08	-0.048780	-0.076975	MYL
4	2003-07-23	-0.205674	0.028480	MYL
5	2003-10-30	-0.175676	-0.042089	MYL
6	2004-01-29	-0.031056	-0.020376	MYL
7	2004-05-11	-0.080357	0.008933	MYL
8	2004-07-26	-0.081081	-0.062840	MYL
9	2004-10-28	-0.413043	-0.001149	MYL
10	2005-02-03	0.019868	0.010000	MYL
11	2005-03-10	-0.365854	0.000000	MYL
12	2005-06-14	0.129568	0.023523	MYL
13	2005-07-19	-0.200000	-0.002720	MYL
14	2005-10-27	-0.322581	0.002784	MYL
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.058824	-0.028230	NBR

1	2002-04-18	-0.094170	0.027302	NBR
2	2002-07-18	0.126316	0.005599	NBR
3	2002-10-23	0.023923	0.053697	NBR
4	2003-01-30	-0.060109	0.046074	NBR
5	2003-04-29	0.065934	-0.010967	NBR
6	2003-07-29	0.087912	-0.029787	NBR
7	2003-10-29	0.160920	0.004333	NBR
8	2004-01-30	0.051429	-0.011236	NBR
9	2004-04-27	-0.030000	0.015767	NBR
10	2004-07-27	0.116505	0.027015	NBR
11	2004-10-26	0.157360	0.025274	NBR
12	2005-02-01	0.115942	-0.014004	NBR
13	2005-04-28	0.184358	-0.040406	NBR
14	2005-07-28	0.079137	-0.012213	NBR
15	2005-10-25	0.088083	0.029119	NBR

	Date	Sentiment	Day Return	Ticker
0	2001-04-17	0.095477	0.100377	NCR
1	2002-03-06	0.297297	0.036879	NCR
2	2002-04-18	0.108280	0.006720	NCR
3	2002-07-25	0.228464	-0.036296	NCR
4	2002-10-24	0.226950	-0.045276	NCR
5	2003-01-23	0.243553	0.003046	NCR
6	2003-04-24	0.306931	-0.029583	NCR
7	2003-07-24	0.239669	-0.047213	NCR
8	2003-10-23	0.408935	0.004741	NCR
9	2004-01-27	0.414791	-0.030724	NCR
10	2004-04-29	0.429577	-0.005652	NCR
11	2004-07-29	0.429487	-0.057824	NCR
12	2004-10-28	0.549020	0.020462	NCR
13	2005-01-27	0.408560	0.001768	NCR
14	2005-04-28	0.484848	-0.002122	NCR
15	2005-07-26	0.307143	-0.031186	NCR
16	2005-08-02	0.240506	0.015536	NCR
17	2005-10-27	0.472000	-0.013659	NCR

	Date	Sentiment	Day Return	Ticker
0	2002-04-26	0.024691	0.003067	NE
1	2002-07-26	-0.028571	-0.000331	NE
2	2002-10-25	-0.128205	-0.103222	NE
3	2003-01-31	0.005848	0.017815	NE
4	2003-04-25	-0.025381	-0.018462	NE
5	2003-07-25	0.223404	0.002128	NE
6	2003-10-21	0.011494	0.038965	NE
7	2004-01-23	-0.010870	0.010773	NE
8	2004-04-16	-0.031847	0.003879	NE
9	2004-07-20	0.283019	-0.011148	NE
10	2004-10-22	0.037975	-0.004481	NE
11	2005-01-28	-0.206704	-0.009263	NE
12	2005-04-22	-0.025000	-0.015470	NE
13	2005-07-19	-0.072848	0.044553	NE
14	2005-10-21	-0.287671	0.013804	NE
15	2005-12-13	0.041096	-0.033091	NE

	Date	Sentiment	Day Return	Ticker
0	2001-05-01	-0.234375	0.042787	NEM
1	2002-05-15	-0.109756	-0.004676	NEM
2	2002-08-07	0.049724	0.000000	NEM
3	2002-11-12	-0.010989	-0.008980	NEM
4	2003-07-31	0.009091	-0.006604	NEM

5	2004-07-28	0.014925	0.023111	NEM
6	2004-10-27	0.070968	-0.022965	NEM
7	2005-02-24	0.155280	-0.006446	NEM
8	2005-04-27	-0.234568	-0.023316	NEM
9	2005-07-27	-0.217949	0.001587	NEM
10	2005-10-26	0.047619	-0.030136	NEM

	Date	Sentiment	Day Return	Ticker
0	2003-01-30	-0.033333	-0.018132	NI
1	2003-04-29	-0.028571	-0.023980	NI
2	2004-01-30	-0.223529	-0.016854	NI
3	2004-04-30	0.041667	-0.006897	NI
4	2005-02-04	0.303371	0.003915	NI
5	2005-04-29	0.145038	0.021538	NI
6	2005-07-28	0.017857	0.009110	NI
7	2005-11-04	-0.242857	-0.010110	NI

	Date	Sentiment	Day Return	Ticker
0	2001-06-28	-0.081081	-0.023721	NKE
1	2001-12-20	0.245763	-0.008479	NKE
2	2002-09-18	0.221519	0.047445	NKE
3	2002-09-20	0.550388	0.005701	NKE
4	2002-12-19	0.194969	-0.013539	NKE
5	2003-03-19	0.184358	0.017059	NKE
6	2003-06-26	0.325843	-0.000878	NKE
7	2003-09-18	0.455738	0.003506	NKE
8	2003-12-18	0.581560	0.011815	NKE
9	2004-03-18	0.516418	0.008136	NKE
10	2004-06-24	0.416000	0.002770	NKE
11	2004-09-20	0.593625	0.001284	NKE
12	2004-12-16	0.576547	-0.001163	NKE
13	2005-03-17	0.511765	0.003235	NKE
14	2005-06-27	0.274611	-0.036617	NKE
15	2005-09-19	0.495238	-0.001914	NKE
16	2005-12-20	0.511401	0.017128	NKE

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.071429	0.005164	NOC
1	2002-03-13	0.298429	0.004570	NOC
2	2002-04-05	-0.210191	0.007011	NOC
3	2002-04-17	0.031579	-0.022318	NOC
4	2002-06-19	-0.123967	0.021588	NOC
5	2002-07-01	0.098266	-0.031148	NOC
6	2002-07-17	0.236181	-0.017857	NOC
7	2002-07-18	-0.176471	-0.001815	NOC
8	2002-10-16	-0.203540	-0.003466	NOC
9	2002-10-17	-0.114754	-0.117391	NOC
10	2003-01-28	0.081818	0.039140	NOC
11	2003-04-29	0.146067	-0.002346	NOC
12	2003-07-28	0.160000	0.029081	NOC
13	2003-10-29	0.229050	0.020786	NOC
14	2003-12-03	-0.178808	-0.003471	NOC
15	2004-02-04	0.375000	0.011224	NOC
16	2004-07-29	0.222222	-0.017874	NOC
17	2004-10-27	0.183432	0.024550	NOC
18	2004-11-09	-0.182482	-0.004575	NOC
19	2005-02-02	0.125000	0.004607	NOC
20	2005-04-28	0.281768	-0.014000	NOC
21	2005-07-28	0.242424	-0.022957	NOC
22	2005-10-10	-0.463415	-0.002239	NOC

23	2005-10-25	0.306533	-0.024516	NOC
	Date	Sentiment	Day Return	Ticker
0	2002-07-24	0.161290	0.101266	NOV
1	2002-08-01	0.047619	-0.052478	NOV
2	2002-10-22	0.141361	-0.018416	NOV
3	2002-10-28	-0.155963	0.002451	NOV
4	2002-11-05	-0.045161	-0.002336	NOV
5	2003-02-07	-0.015385	-0.027397	NOV
6	2003-02-12	0.271739	-0.050189	NOV
7	2003-04-25	0.244444	-0.002316	NOV
8	2003-05-02	-0.014925	0.010233	NOV
9	2003-07-25	0.106383	-0.021266	NOV
10	2003-08-05	-0.022472	-0.020833	NOV
11	2003-10-28	0.413462	0.021099	NOV
12	2003-11-04	-0.067358	0.004839	NOV
13	2004-02-11	0.051282	0.002977	NOV
14	2004-02-12	0.221239	0.001113	NOV
15	2004-04-28	0.043902	-0.045115	NOV
16	2004-04-29	-0.006623	-0.047179	NOV
17	2004-07-28	0.162162	0.008438	NOV
18	2004-07-30	0.309735	0.009354	NOV
19	2004-08-12	0.307263	-0.057717	NOV
20	2004-10-28	0.298851	-0.007951	NOV
21	2004-10-29	0.245902	0.037231	NOV
22	2005-02-10	0.123153	0.029335	NOV
23	2005-02-25	0.220930	0.011765	NOV
24	2005-04-27	0.378995	-0.036173	NOV
25	2005-05-06	0.141509	-0.010919	NOV
26	2005-07-28	0.128205	-0.005143	NOV
27	2005-08-05	0.215054	-0.035533	NOV
28	2005-10-26	0.338912	-0.006235	NOV
29	2005-10-28	-0.027273	0.046949	NOV
	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.215434	-0.063677	NSC
1	2002-07-24	0.442971	0.095977	NSC
2	2002-10-23	0.134796	0.010101	NSC
3	2003-01-29	0.299760	0.016940	NSC
4	2003-04-23	0.132203	0.003462	NSC
5	2003-07-23	0.096045	-0.033881	NSC
6	2003-10-29	0.209809	0.027041	NSC
7	2004-01-28	0.168091	-0.025011	NSC
8	2004-04-21	0.438395	0.036986	NSC
9	2004-06-30	0.193878	0.010286	NSC
10	2004-07-28	0.298387	0.031130	NSC
11	2004-10-20	0.333333	0.002257	NSC
12	2005-01-26	0.233577	0.002353	NSC
13	2005-04-27	0.121429	-0.006512	NSC
14	2005-07-27	0.366548	0.024404	NSC
15	2005-10-26	0.258182	0.002078	NSC
16	2005-12-02	0.112676	-0.002035	NSC
	Date	Sentiment	Day Return	Ticker
0	2002-06-06	0.184834	NaN	NSM
1	2002-08-01	-0.264957	NaN	NSM
2	2002-09-04	-0.150327	NaN	NSM
3	2002-12-06	0.129534	NaN	NSM
4	2003-03-06	0.031056	NaN	NSM
5	2003-06-05	0.074468	NaN	NSM

6	2003-09-04	0.386792	NaN	NSM
7	2003-12-04	0.236715	NaN	NSM
8	2004-03-11	0.401460	NaN	NSM
9	2004-06-10	0.363128	NaN	NSM
10	2004-09-09	-0.104972	NaN	NSM
11	2004-12-09	-0.080214	NaN	NSM
12	2005-03-10	0.157360	NaN	NSM
13	2005-06-09	0.177143	NaN	NSM
14	2005-09-08	0.287356	NaN	NSM
15	2005-12-08	0.034483	NaN	NSM

	Date	Sentiment	Day Return	Ticker
0	2001-08-14	-0.229299	-0.093106	NTAP
1	2002-05-14	0.060150	-0.024865	NTAP
2	2002-08-13	-0.012552	-0.048583	NTAP
3	2002-11-12	0.041667	0.028421	NTAP
4	2002-12-04	-0.019108	0.006304	NTAP
5	2003-02-11	0.117949	0.014124	NTAP
6	2003-05-13	-0.120370	0.038485	NTAP
7	2003-08-19	0.272031	0.002221	NTAP
8	2003-11-04	-0.359223	-0.005578	NTAP
9	2003-11-18	0.106195	-0.043673	NTAP
10	2004-02-17	0.152709	0.025322	NTAP
11	2004-05-18	0.252525	-0.018957	NTAP
12	2004-08-17	0.040000	0.008701	NTAP
13	2004-11-15	-0.180723	0.005132	NTAP
14	2004-11-16	0.248555	-0.014184	NTAP
15	2005-02-15	0.183857	0.015667	NTAP
16	2005-04-06	-0.193548	0.009581	NTAP
17	2005-05-24	0.214953	0.001647	NTAP
18	2005-06-16	-0.123810	0.014189	NTAP
19	2005-08-04	-0.339623	-0.003906	NTAP
20	2005-08-17	0.174312	0.029387	NTAP
21	2005-11-16	0.087719	0.017285	NTAP

	Date	Sentiment	Day Return	Ticker
0	2001-04-16	0.163636	-0.022533	NTRS
1	2002-04-04	-0.311927	-0.003100	NTRS
2	2002-04-15	-0.132743	-0.034745	NTRS
3	2002-07-15	-0.121076	0.013793	NTRS
4	2002-10-16	-0.180124	-0.005371	NTRS
5	2002-10-30	-0.406452	0.003091	NTRS
6	2003-01-22	-0.280702	-0.016905	NTRS
7	2003-04-15	-0.256637	0.043130	NTRS
8	2003-07-16	0.146067	-0.014289	NTRS
9	2003-10-15	0.217822	-0.003734	NTRS
10	2004-01-21	0.147059	0.025247	NTRS
11	2004-04-20	0.103448	-0.007901	NTRS
12	2004-07-21	0.073171	-0.044296	NTRS
13	2004-10-20	-0.100000	0.013921	NTRS
14	2004-11-22	-0.038462	0.029241	NTRS
15	2005-01-19	0.000000	-0.023196	NTRS
16	2005-04-19	0.026178	0.007209	NTRS
17	2005-07-20	0.139013	0.013878	NTRS
18	2005-10-19	0.162996	0.024844	NTRS

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.170306	0.003158	NUE
1	2002-07-17	-0.023923	-0.003300	NUE
2	2002-10-17	-0.004049	-0.104706	NUE

3	2003-02-06	-0.003690	0.061560	NUE
4	2003-04-24	-0.013245	-0.022524	NUE
5	2003-07-25	-0.138462	0.013319	NUE
6	2003-10-23	0.122807	0.010202	NUE
7	2004-01-29	0.174917	-0.030893	NUE
8	2004-04-22	0.176471	0.008333	NUE
Date Sentiment Day Return Ticker				
0	2005-01-20	0.237500	0.022945	NVDA
1	2005-02-17	0.369863	-0.022231	NVDA
2	2005-04-28	0.396552	0.006494	NVDA
3	2005-05-12	0.283422	0.021973	NVDA
4	2005-07-25	0.177083	0.017626	NVDA
5	2005-08-11	0.129534	0.013999	NVDA
6	2005-10-24	0.204819	0.018312	NVDA
7	2005-11-09	0.376744	0.043035	NVDA
Date Sentiment Day Return Ticker				
0	2001-05-16	0.398230	0.081859	NWL
1	2002-10-28	-0.107317	0.011236	NWL
2	2003-01-30	0.204819	-0.034016	NWL
3	2003-04-29	0.123506	-0.013136	NWL
4	2003-07-31	-0.107317	-0.091154	NWL
5	2003-10-30	-0.107612	0.008850	NWL
6	2003-12-09	-0.384615	-0.001427	NWL
7	2004-01-29	-0.235294	0.009167	NWL
8	2004-04-29	-0.210702	-0.038618	NWL
9	2004-07-29	-0.078481	-0.000465	NWL
10	2004-10-28	-0.148325	0.021898	NWL
11	2005-01-27	0.099656	-0.034605	NWL
12	2005-04-28	0.087719	0.033577	NWL
13	2005-07-28	0.025478	0.010421	NWL
14	2005-10-17	0.144828	0.036245	NWL
15	2005-10-27	-0.012448	0.008850	NWL
Date Sentiment Day Return Ticker				
0	2002-04-15	-0.116667	-0.003175	NYT
1	2002-07-16	0.184080	-0.024524	NYT
2	2002-10-17	0.234899	-0.001047	NYT
3	2003-01-28	0.241379	0.014221	NYT
4	2003-04-14	-0.109005	0.040510	NYT
5	2003-07-15	0.244186	-0.005593	NYT
6	2003-10-16	0.034483	0.013778	NYT
7	2004-01-27	0.176471	0.004237	NYT
8	2004-04-12	0.260377	-0.008908	NYT
9	2004-07-14	0.108696	-0.023837	NYT
10	2004-10-13	0.044643	-0.013924	NYT
11	2005-01-25	0.115880	-0.007453	NYT
12	2005-02-17	0.377483	-0.007009	NYT
13	2005-04-14	0.157895	-0.013510	NYT
14	2005-07-21	0.251534	-0.036890	NYT
15	2005-10-19	0.119658	-0.009369	NYT
Date Sentiment Day Return Ticker				
0	2001-11-28	-0.200000	-0.026846	ODP
1	2002-04-17	0.193916	-0.086976	ODP
2	2002-07-17	0.103448	-0.006154	ODP
3	2002-10-16	0.058824	-0.029851	ODP
4	2003-02-13	0.025210	-0.103635	ODP
5	2003-04-08	0.188571	-0.021552	ODP
6	2003-04-17	-0.098485	0.029787	ODP

7	2003-07-24	0.139785	-0.032238	ODP
8	2003-10-16	0.049587	-0.011012	ODP
9	2004-02-11	0.211538	-0.007514	ODP
10	2004-04-22	0.301115	-0.028947	ODP
11	2004-07-22	0.245902	0.073377	ODP
12	2004-10-04	0.051852	-0.008513	ODP
13	2004-10-20	0.090909	0.046528	ODP
14	2005-02-10	0.298361	0.002747	ODP
15	2005-04-21	0.250000	0.013397	ODP
16	2005-07-21	0.409524	-0.012500	ODP
17	2005-10-19	0.136531	-0.002326	ODP

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.138614	0.011338	OMC
1	2002-04-30	-0.044776	-0.003882	OMC
2	2002-06-12	-0.378531	-0.122817	OMC
3	2002-08-06	-0.047120	0.056282	OMC
4	2002-10-29	-0.016216	0.020391	OMC
5	2003-02-25	-0.101449	0.061840	OMC
6	2003-04-29	0.052632	-0.003002	OMC
7	2003-07-29	0.044118	0.025967	OMC
8	2003-10-28	-0.075758	0.024439	OMC
9	2004-02-17	-0.064220	-0.014793	OMC
10	2004-04-27	0.267442	0.015051	OMC
11	2004-07-27	0.212500	0.011636	OMC
12	2004-10-26	0.026667	0.065594	OMC
13	2005-02-22	0.268657	0.020021	OMC
14	2005-04-26	0.184466	0.011568	OMC
15	2005-07-26	0.000000	0.001780	OMC
16	2005-10-25	0.129412	0.022439	OMC

	Date	Sentiment	Day Return	Ticker
0	2001-06-18	-0.228700	-0.025607	ORCL
1	2001-07-24	0.213740	0.000000	ORCL
2	2001-10-18	-0.010830	0.040117	ORCL
3	2001-12-13	-0.024155	-0.038033	ORCL
4	2002-03-14	-0.149123	-0.045455	ORCL
5	2002-05-01	-0.098592	-0.048338	ORCL
6	2002-05-16	0.188755	0.033441	ORCL
7	2002-05-22	0.326531	0.009174	ORCL
8	2002-05-23	-0.005405	0.038803	ORCL
9	2002-06-18	-0.022472	-0.012168	ORCL
10	2002-07-08	-0.395349	-0.046107	ORCL
11	2002-07-17	-0.241379	0.003835	ORCL
12	2002-07-18	-0.034965	-0.022374	ORCL
13	2002-07-30	0.070539	0.035677	ORCL
14	2002-08-15	-0.234375	0.000000	ORCL
15	2002-08-20	-0.042471	0.004669	ORCL
16	2002-08-21	0.265306	-0.017352	ORCL
17	2002-09-17	-0.139130	-0.039362	ORCL
18	2002-10-02	-0.565217	0.004837	ORCL
19	2002-10-16	-0.266667	0.010846	ORCL
20	2002-10-17	-0.030568	-0.011022	ORCL
21	2002-10-22	-0.023923	0.053248	ORCL
22	2002-11-19	0.121212	0.012695	ORCL
23	2002-11-21	-0.156463	0.057196	ORCL
24	2002-12-03	0.132075	-0.038071	ORCL
25	2002-12-18	-0.156146	-0.015741	ORCL
26	2003-01-21	0.046632	-0.001726	ORCL

27	2003-01-22	0.090196	0.002588	ORCL
28	2003-01-28	0.031250	-0.014815	ORCL
29	2003-02-19	0.083871	-0.000811	ORCL
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82	2005-01-27	0.125683	0.021946	ORCL
83	2005-02-03	-0.283784	-0.009651	ORCL
84	2005-02-24	0.443038	0.013240	ORCL
85	2005-02-28	0.268817	-0.009181	ORCL
86	2005-03-08	-0.011765	0.000735	ORCL
87	2005-03-22	-0.160221	-0.014984	ORCL
88	2005-04-15	0.382353	-0.020101	ORCL
89	2005-05-03	0.084967	0.005204	ORCL
90	2005-05-09	0.333333	0.000852	ORCL
91	2005-05-12	0.300699	0.021478	ORCL
92	2005-05-26	0.316770	0.007800	ORCL
93	2005-06-21	0.323077	0.012097	ORCL
94	2005-06-29	0.209040	0.007424	ORCL
95	2005-07-05	0.254902	0.001509	ORCL
96	2005-07-06	0.230047	0.006803	ORCL
97	2005-07-27	0.177778	-0.003600	ORCL
98	2005-08-02	0.040000	0.004438	ORCL
99	2005-08-03	0.255474	-0.008889	ORCL
100	2005-08-04	0.489655	0.003017	ORCL
101	2005-08-08	0.307692	-0.003748	ORCL
102	2005-08-15	0.333333	0.002262	ORCL
103	2005-08-25	0.236994	0.000000	ORCL
104	2005-08-31	0.095238	-0.000769	ORCL
105	2005-09-12	0.008264	0.000000	ORCL
106	2005-09-22	-0.043478	0.015778	ORCL
107	2005-11-03	0.324324	-0.016129	ORCL
108	2005-11-16	-0.096774	-0.010301	ORCL
109	2005-11-21	0.136929	-0.007183	ORCL
110	2005-11-30	-0.389474	-0.008655	ORCL
111	2005-12-15	0.294964	0.009441	ORCL

[112 rows x 4 columns]

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	-0.250000	0.016756	OXY
1	2002-05-09	-0.200000	-0.004467	OXY
2	2002-07-22	-0.091837	-0.051004	OXY
3	2002-08-08	-0.062500	0.022472	OXY
4	2002-10-21	-0.258741	0.008575	OXY
5	2002-10-31	-0.204678	0.008127	OXY
6	2003-01-29	-0.202899	0.008718	OXY
7	2003-02-13	-0.101266	0.001048	OXY
8	2003-04-22	-0.170068	-0.001307	OXY
9	2003-05-08	0.125749	0.010791	OXY
10	2003-07-22	-0.292929	-0.015772	OXY
11	2003-08-07	-0.116279	0.016876	OXY
12	2003-10-21	-0.033898	0.016201	OXY
13	2003-11-06	-0.311475	0.007293	OXY
14	2004-01-22	-0.094118	-0.017968	OXY
15	2004-02-19	-0.014706	-0.003160	OXY
16	2004-04-23	0.266055	-0.009483	OXY
17	2004-05-06	0.063291	-0.003499	OXY
18	2004-07-19	0.177914	0.017294	OXY
19	2004-08-05	-0.211538	-0.017836	OXY

20	2004-10-21	-0.125926	-0.003101	OXY
21	2004-11-04	-0.095238	0.011424	OXY
22	2005-01-24	-0.042254	-0.001727	OXY
23	2005-03-01	0.171053	-0.015203	OXY
24	2005-04-26	-0.070423	-0.022162	OXY
25	2005-05-05	0.033708	0.007482	OXY
26	2005-07-22	-0.045455	0.036250	OXY
27	2005-08-04	0.166667	0.000483	OXY
28	2005-10-14	-0.157895	-0.006421	OXY
29	2005-10-31	-0.311828	0.015579	OXY
30	2005-11-03	-0.214286	0.013164	OXY

	Date	Sentiment	Day Return	Ticker
0	2001-03-19	-0.229814	0.041214	PAYX
1	2001-06-25	0.014388	-0.039005	PAYX
2	2001-09-20	-0.177489	-0.042754	PAYX
3	2001-12-19	-0.204301	0.014530	PAYX
4	2002-03-19	-0.106719	0.018450	PAYX
5	2002-06-25	-0.039711	-0.020155	PAYX
6	2002-09-19	0.296758	0.076488	PAYX
7	2002-12-19	0.172589	0.000754	PAYX
8	2003-03-21	0.125683	0.042893	PAYX
9	2003-06-25	0.052308	-0.011761	PAYX
10	2003-09-24	0.100592	-0.039081	PAYX
11	2003-12-19	0.210938	-0.034884	PAYX
12	2004-03-19	0.146758	0.014316	PAYX
13	2004-06-25	0.104294	-0.028915	PAYX
14	2004-09-22	0.153153	-0.026073	PAYX
15	2004-12-22	0.298050	0.004086	PAYX
16	2005-03-22	0.230241	0.035445	PAYX
17	2005-06-28	0.284507	0.049269	PAYX
18	2005-09-28	0.184211	0.014710	PAYX
19	2005-12-22	0.379791	-0.009642	PAYX

	Date	Sentiment	Day Return	Ticker
0	2002-04-18	0.065502	-0.009348	PBI
1	2002-07-18	0.096045	-0.004974	PBI
2	2002-10-17	-0.033175	0.007273	PBI
3	2002-10-31	0.022222	-0.005336	PBI
4	2003-01-21	0.000000	-0.012941	PBI
5	2003-01-28	-0.011152	0.025053	PBI
6	2003-04-17	0.036697	-0.005704	PBI
7	2003-04-24	0.297710	-0.002568	PBI
8	2003-07-21	0.013333	-0.000541	PBI
9	2003-07-22	0.236994	-0.000537	PBI
10	2003-10-23	0.053333	-0.006046	PBI
11	2003-10-30	0.065217	-0.000977	PBI
12	2004-01-22	0.314815	-0.009308	PBI
13	2004-02-02	0.004878	0.008395	PBI
14	2004-04-13	0.111111	-0.006489	PBI
15	2004-04-21	0.030769	0.010915	PBI
16	2004-04-26	0.057471	-0.013980	PBI
17	2004-07-22	0.089744	-0.001891	PBI
18	2004-07-26	0.010638	-0.006956	PBI
19	2004-10-25	0.034965	-0.005414	PBI
20	2004-10-28	0.383784	0.002306	PBI
21	2005-01-20	0.442424	-0.017043	PBI
22	2005-02-02	0.134831	-0.016043	PBI
23	2005-04-21	0.316456	0.013058	PBI

24	2005-04-28	0.142857	-0.010255	PBI
25	2005-07-21	0.389313	-0.001153	PBI
26	2005-07-25	0.299435	0.010795	PBI
27	2005-10-24	0.209877	-0.001442	PBI
28	2005-11-03	0.321212	-0.013152	PBI
	Date	Sentiment	Day Return	Ticker
0	2002-04-30	-0.064516	-0.008050	PCAR
1	2002-07-25	-0.065868	-0.010543	PCAR
2	2002-10-22	0.054545	-0.052989	PCAR
3	2003-02-04	0.054545	0.034785	PCAR
4	2003-04-22	0.162562	0.017084	PCAR
5	2003-07-24	0.337838	-0.053275	PCAR
6	2003-10-21	0.085714	-0.026817	PCAR
7	2004-02-02	0.208556	0.018239	PCAR
8	2004-04-27	-0.021277	-0.030698	PCAR
9	2004-07-23	0.363636	0.004821	PCAR
10	2004-10-21	0.236994	-0.000303	PCAR
11	2005-02-01	0.211429	-0.009371	PCAR
12	2005-04-26	0.431034	-0.026377	PCAR
13	2005-07-26	0.418182	-0.014239	PCAR
14	2005-10-25	0.148936	0.013039	PCAR
	Date	Sentiment	Day Return	Ticker
0	2002-05-01	-0.324444	0.003846	PCG
1	2002-08-01	-0.586498	-0.112727	PCG
2	2002-11-13	-0.471074	0.019332	PCG
3	2003-02-27	-0.443902	0.010728	PCG
4	2003-05-13	-0.573171	0.026885	PCG
5	2003-06-20	-0.459459	0.014623	PCG
6	2003-07-08	-0.411765	0.004587	PCG
7	2003-08-19	-0.536000	0.007452	PCG
8	2003-11-12	-0.321101	-0.004136	PCG
9	2004-02-19	-0.435484	0.001083	PCG
10	2004-05-04	-0.232877	-0.004248	PCG
11	2004-08-03	-0.308642	-0.009541	PCG
12	2004-10-22	-0.026316	0.003520	PCG
13	2004-11-02	-0.282609	-0.022601	PCG
14	2005-05-04	-0.071429	0.014993	PCG
15	2005-08-03	0.022556	0.000793	PCG
16	2005-11-02	-0.263889	-0.006350	PCG
	Date	Sentiment	Day Return	Ticker
0	2001-12-19	-0.109375	-0.023801	PCL
1	2002-01-29	-0.068966	-0.023333	PCL
2	2002-03-13	0.169492	-0.013158	PCL
3	2002-04-18	0.246575	0.002000	PCL
4	2002-07-17	0.020408	0.008312	PCL
5	2003-01-23	-0.225806	0.000859	PCL
6	2003-04-21	0.072464	-0.003441	PCL
7	2003-07-21	0.109589	0.002593	PCL
8	2003-10-20	-0.005848	-0.004428	PCL
9	2004-01-22	0.026087	0.005353	PCL
10	2004-04-19	0.177914	-0.009047	PCL
11	2004-07-19	0.042857	0.007617	PCL
12	2004-10-25	0.168000	0.003495	PCL
13	2005-01-31	0.126984	0.007616	PCL
14	2005-04-25	0.136000	0.007907	PCL
15	2005-07-25	0.092199	-0.009809	PCL
16	2005-10-24	-0.140625	0.028729	PCL

	Date	Sentiment	Day Return	Ticker
0	2002-08-22	0.000000	-0.034980	PDCO
1	2002-11-21	-0.050505	-0.099693	PDCO
2	2003-02-20	0.142857	0.034390	PDCO
3	2003-05-22	0.189655	0.016770	PDCO
4	2003-08-20	-0.099099	0.012670	PDCO
5	2003-11-20	0.261146	0.027993	PDCO
6	2004-02-19	-0.022901	-0.029061	PDCO
7	2004-05-20	0.225806	-0.022059	PDCO
8	2004-08-26	-0.144828	0.010121	PDCO
9	2004-11-24	0.062069	0.041001	PDCO
10	2005-02-24	0.007194	0.040635	PDCO
11	2005-05-26	0.358025	-0.031117	PDCO
12	2005-08-25	0.042857	-0.009553	PDCO
13	2005-11-23	-0.120482	0.013551	PDCO

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.270588	-0.019718	PEG
1	2002-04-17	-0.271605	0.022793	PEG
2	2002-07-17	-0.348416	-0.027147	PEG
3	2002-10-29	-0.264706	0.059846	PEG
4	2003-01-28	-0.248677	0.022857	PEG
5	2003-04-16	-0.125683	-0.013867	PEG
6	2003-07-22	0.012658	0.016732	PEG
7	2003-10-22	-0.057778	0.010550	PEG
8	2004-01-27	-0.054852	-0.004479	PEG
9	2004-04-29	-0.080357	-0.038565	PEG
10	2004-07-30	-0.312977	0.023353	PEG
11	2004-12-20	0.402062	0.013226	PEG
12	2005-02-03	-0.226519	0.012630	PEG
13	2005-05-04	-0.289720	0.015707	PEG
14	2005-05-10	-0.641026	0.002832	PEG
15	2005-08-01	-0.264706	-0.020376	PEG
16	2005-10-28	-0.111111	0.019370	PEG

	Date	Sentiment	Day Return	Ticker
0	2001-04-23	0.222222	0.001659	PEP
1	2002-03-26	0.390625	0.020428	PEP
2	2002-04-23	0.289941	-0.015094	PEP
3	2002-07-19	0.042254	-0.101737	PEP
4	2002-10-08	0.269939	0.067532	PEP
5	2003-02-06	0.286667	-0.013006	PEP
6	2003-04-17	0.135734	0.043901	PEP
7	2003-07-10	0.369775	0.041020	PEP
8	2003-10-07	0.389034	-0.014553	PEP
9	2004-02-05	0.284211	0.002064	PEP
10	2004-04-15	0.531250	-0.001821	PEP
11	2004-07-15	0.335714	-0.015921	PEP
12	2004-09-30	0.212698	-0.010173	PEP
13	2005-02-03	0.441176	0.001475	PEP
14	2005-04-14	0.309417	0.014535	PEP
15	2005-07-12	0.372694	-0.005464	PEP
16	2005-09-29	0.297872	0.001773	PEP

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.075949	-0.014458	PFE
1	2001-04-25	0.085938	0.008878	PFE
2	2002-04-08	-0.200000	0.024501	PFE
3	2002-04-16	-0.200000	0.018637	PFE
4	2002-04-17	-0.082803	-0.031969	PFE

5	2002-04-23	-0.136531	-0.009714	PFE
6	2002-06-07	-0.466667	0.010249	PFE
7	2002-07-15	0.192661	0.026025	PFE
8	2002-07-31	-0.017857	0.037857	PFE
9	2002-10-07	-0.150000	-0.005272	PFE
10	2002-10-16	-0.188235	0.003775	PFE
11	2002-12-19	-0.014493	0.000000	PFE
12	2003-01-21	0.051724	-0.002616	PFE
13	2003-01-22	-0.217712	0.006885	PFE
14	2003-01-27	-0.089888	-0.006333	PFE
15	2003-03-17	-0.221239	0.031250	PFE
16	2003-04-17	0.119403	-0.014146	PFE
17	2003-04-22	-0.152263	0.006962	PFE
18	2003-06-10	0.030675	-0.005672	PFE
19	2003-07-16	-0.054054	-0.011852	PFE
20	2003-07-25	-0.119342	0.029283	PFE
21	2003-10-20	0.063492	0.014398	PFE
22	2003-10-22	-0.182482	-0.012258	PFE
23	2003-11-04	-0.120773	0.011254	PFE
24	2004-01-22	-0.267241	-0.008505	PFE
25	2004-04-20	-0.055556	-0.014765	PFE
26	2004-06-24	-0.631579	0.002592	PFE
27	2004-07-21	-0.210084	-0.019608	PFE
28	2004-08-12	-0.327103	-0.003803	PFE
29	2004-09-21	-0.346939	-0.003227	PFE
30	2004-10-20	-0.074324	-0.001411	PFE
31	2004-11-08	-0.247863	0.011032	PFE
32	2005-01-19	-0.212121	-0.024314	PFE
33	2005-02-07	-0.225000	0.014664	PFE
34	2005-04-19	0.070175	-0.015440	PFE
35	2005-07-01	-0.269231	-0.010949	PFE
36	2005-07-20	0.079890	-0.019565	PFE
37	2005-10-20	-0.160950	-0.020572	PFE

	Date	Sentiment	Day Return	Ticker
0	2002-02-06	0.081871	-0.003333	PFG
1	2002-08-07	0.020000	0.047316	PFG
2	2002-11-06	-0.081081	-0.009474	PFG
3	2003-02-05	0.019231	-0.015412	PFG
4	2003-05-06	0.093750	-0.007383	PFG
5	2003-08-05	0.100000	-0.033648	PFG
6	2003-11-04	0.153846	-0.010248	PFG
7	2004-02-03	0.100000	0.015358	PFG
8	2004-05-04	0.043165	-0.014888	PFG
9	2004-05-12	0.172414	0.014015	PFG
10	2004-08-03	0.054945	0.003988	PFG
11	2004-11-02	0.149254	0.029818	PFG
12	2005-02-08	0.269939	-0.043363	PFG
13	2005-05-03	0.247312	0.019417	PFG
14	2005-08-02	0.291971	0.012981	PFG
15	2005-11-01	0.309353	-0.014291	PFG

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.255973	-0.005541	PG
1	2001-05-01	0.540984	0.021975	PG
2	2001-07-20	-0.024221	-0.014616	PG
3	2002-04-23	0.059829	0.000112	PG
4	2002-04-30	0.396648	0.000111	PG
5	2002-06-27	-0.038961	0.006438	PG

6	2002-07-23	0.250000	0.002658	PG
7	2002-08-05	0.370130	-0.021924	PG
8	2002-10-22	0.217021	-0.012462	PG
9	2002-10-29	0.464481	0.011018	PG
10	2003-01-13	-0.063291	0.000697	PG
11	2003-01-28	0.478458	0.009022	PG
12	2003-01-30	0.319403	-0.011118	PG
13	2003-04-28	0.303448	0.014657	PG
14	2003-05-06	0.249071	-0.001558	PG
15	2003-07-31	0.396552	-0.012142	PG
16	2003-08-05	0.445860	-0.008159	PG
17	2003-10-27	0.236364	0.007284	PG
18	2003-11-04	0.330189	-0.001538	PG
19	2004-01-28	0.514493	-0.005646	PG
20	2004-01-29	0.266187	0.022267	PG
21	2004-04-29	0.339367	0.013582	PG
22	2004-04-30	0.382239	-0.007974	PG
23	2004-07-29	0.376000	-0.008617	PG
24	2004-08-02	0.484375	0.010993	PG
25	2004-10-27	0.484663	-0.008995	PG
26	2004-10-28	0.429787	-0.022667	PG
27	2005-01-28	0.616438	0.025374	PG
28	2005-02-03	0.419643	-0.001875	PG
29	2005-03-09	0.379310	-0.006560	PG
30	2005-04-28	0.461255	-0.000185	PG
31	2005-05-05	0.307692	-0.006529	PG
32	2005-08-01	0.463807	-0.008602	PG
33	2005-08-04	0.366460	-0.015091	PG
34	2005-11-01	0.110092	-0.022124	PG

	Date	Sentiment	Day Return	Ticker
0	2002-03-19	-0.211094	0.013716	PGR
1	2002-04-18	-0.144876	-0.008571	PGR
2	2002-07-18	-0.340278	0.061453	PGR
3	2002-10-17	-0.185841	-0.004359	PGR
4	2003-01-23	-0.279461	0.036531	PGR
5	2003-04-17	-0.203704	-0.001531	PGR
6	2003-07-17	-0.258182	-0.078792	PGR
7	2003-10-23	-0.198529	-0.006874	PGR
8	2004-01-22	-0.166667	0.000239	PGR
9	2004-04-15	-0.219331	0.007797	PGR
10	2004-08-10	-0.242857	0.005672	PGR
11	2004-11-11	-0.340782	-0.001983	PGR
12	2005-03-03	-0.211180	-0.008745	PGR
13	2005-08-09	-0.382716	-0.007196	PGR
14	2005-11-10	-0.378995	0.034942	PGR

	Date	Sentiment	Day Return	Ticker
0	2002-06-19	-0.459016	0.018750	PH
1	2002-07-30	-0.290503	0.044675	PH
2	2002-07-31	-0.418367	0.002740	PH
3	2002-10-15	-0.213873	0.045419	PH
4	2003-01-16	-0.011407	0.004110	PH
5	2003-04-15	-0.149123	0.010101	PH
6	2003-07-15	0.118644	-0.006667	PH
7	2003-07-29	-0.075145	-0.007238	PH
8	2003-10-15	0.000000	0.011451	PH
9	2003-10-17	0.275000	-0.012745	PH
10	2004-01-20	0.178218	-0.048113	PH

11	2004-04-19	0.070632	-0.009744	PH
12	2004-07-29	0.155235	-0.006713	PH
13	2004-10-19	0.237705	0.000438	PH
14	2005-01-18	0.060932	-0.069548	PH
15	2005-04-18	0.042071	0.010043	PH
16	2005-07-28	0.179012	0.000000	PH
17	2005-10-18	0.057971	-0.012898	PH
18	2005-12-07	0.194631	-0.019402	PH

	Date	Sentiment	Day Return	Ticker
0	2002-07-23	0.186667	0.036450	PHM
1	2002-10-22	0.262032	-0.031891	PHM
2	2003-01-28	0.157407	0.012400	PHM
3	2003-04-24	0.065990	-0.001723	PHM
4	2003-07-24	0.358289	0.002129	PHM
5	2003-10-23	0.370968	0.077724	PHM
6	2004-01-29	0.213270	-0.018107	PHM
7	2004-04-27	0.365385	-0.006482	PHM
8	2004-07-27	0.200000	0.021627	PHM
9	2004-10-04	-0.497585	-0.091452	PHM
10	2004-10-26	0.165414	0.029651	PHM
11	2005-02-03	0.140496	-0.017331	PHM
12	2005-04-28	0.134884	-0.048209	PHM
13	2005-07-28	0.151292	0.015360	PHM
14	2005-10-27	-0.016129	-0.026287	PHM

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.145540	0.078412	PKI
1	2002-04-25	-0.225352	-0.038521	PKI
2	2002-07-25	-0.105528	-0.020000	PKI
3	2002-10-29	0.021277	0.166667	PKI
4	2003-01-27	0.064935	0.000000	PKI
5	2003-04-24	0.066667	-0.035789	PKI
6	2003-07-23	0.303867	0.011111	PKI
7	2003-10-23	0.302632	0.040854	PKI
8	2004-01-29	0.264249	-0.023322	PKI
9	2004-04-23	0.327103	-0.019185	PKI
10	2004-07-28	0.388889	0.084810	PKI
11	2004-10-29	0.174603	0.069792	PKI
12	2004-12-17	0.564246	-0.022778	PKI
13	2005-01-27	0.265823	0.023753	PKI
14	2005-04-28	0.182609	-0.050277	PKI
15	2005-07-27	0.096774	-0.012730	PKI
16	2005-10-06	-0.242424	0.003893	PKI
17	2005-10-25	0.234694	-0.014671	PKI
18	2005-12-21	0.241830	-0.015451	PKI

	Date	Sentiment	Day Return	Ticker
0	2001-04-26	-0.091787	0.027557	PLD
1	2002-05-02	0.058824	0.014488	PLD
2	2002-07-25	-0.013216	0.036673	PLD
3	2002-07-26	-0.027624	0.012454	PLD
4	2002-10-31	-0.156463	-0.001862	PLD
5	2003-01-30	0.049505	-0.004792	PLD
6	2003-03-03	0.051095	-0.000714	PLD
7	2003-04-24	0.095385	-0.014225	PLD
8	2003-05-07	-0.090047	-0.005810	PLD
9	2003-07-23	0.229682	-0.007623	PLD
10	2003-08-06	-0.019608	-0.001436	PLD
11	2003-10-23	0.122172	-0.016553	PLD

12	2003-11-05	-0.137931	-0.001309	PLD
13	2004-02-04	0.384058	-0.032402	PLD
14	2004-02-19	-0.158470	-0.001994	PLD
15	2004-04-29	0.414414	-0.015710	PLD
16	2004-04-30	0.127517	-0.009804	PLD
17	2004-05-04	0.169231	0.006462	PLD
18	2004-07-29	0.427313	0.000000	PLD
19	2004-07-30	0.075000	0.009770	PLD
20	2004-10-28	0.463830	-0.005820	PLD
21	2004-11-04	-0.060606	0.025307	PLD
22	2005-02-03	0.439331	0.011889	PLD
23	2005-02-25	0.057471	0.021108	PLD
24	2005-04-28	0.393162	-0.010769	PLD
25	2005-04-29	0.187970	0.002314	PLD
26	2005-06-06	0.582524	0.027907	PLD
27	2005-07-28	0.468013	0.023873	PLD
28	2005-07-29	0.223301	-0.007124	PLD
29	2005-11-01	0.464789	-0.003178	PLD

	Date	Sentiment	Day Return	Ticker
0	2002-05-29	-0.020000	0.006114	PLL
1	2002-09-06	0.165217	0.027879	PLL
2	2002-12-05	0.075697	-0.021111	PLL
3	2003-03-05	0.305785	0.025000	PLL
4	2003-06-04	0.281818	0.000414	PLL
5	2003-09-05	0.387900	-0.071875	PLL
6	2003-12-04	0.200000	-0.008897	PLL
7	2004-03-03	0.161538	0.011998	PLL
8	2004-06-02	0.121212	0.026947	PLL
9	2004-09-03	0.074074	-0.037551	PLL
10	2005-03-02	0.082251	-0.007547	PLL
11	2005-06-02	0.260606	-0.019938	PLL
12	2005-09-13	0.328990	-0.017705	PLL
13	2005-12-07	0.289575	-0.028571	PLL

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.269841	0.166197	PMCS
1	2002-03-05	0.156627	0.076481	PMCS
2	2003-01-23	-0.307692	0.014950	PMCS
3	2003-04-17	-0.180556	0.050459	PMCS
4	2003-07-17	-0.184713	-0.076154	PMCS
5	2003-10-16	0.207207	-0.010922	PMCS
6	2004-01-20	0.280000	-0.014475	PMCS
7	2004-04-15	0.148936	-0.044828	PMCS
8	2004-07-15	0.198020	0.033421	PMCS
9	2004-09-20	-0.051282	0.082327	PMCS
10	2004-10-20	-0.087179	0.032110	PMCS
11	2005-01-27	0.275862	0.033333	PMCS
12	2005-04-20	0.109948	-0.045783	PMCS
13	2005-07-21	0.166667	-0.011364	PMCS
14	2005-10-19	0.289340	0.028534	PMCS
15	2005-10-31	0.027027	0.064468	PMCS

	Date	Sentiment	Day Return	Ticker
0	2002-04-17	0.135802	0.001358	PNC
1	2002-07-18	-0.133531	0.033594	PNC
2	2002-10-17	0.017045	-0.056450	PNC
3	2003-01-16	0.215054	-0.002444	PNC
4	2003-01-22	0.105263	-0.009865	PNC
5	2003-03-13	0.148148	0.014186	PNC

6	2003-04-17	0.107438	0.001380	PNC
7	2003-04-23	-0.271676	0.008394	PNC
8	2003-07-16	-0.138462	-0.004550	PNC
9	2003-07-21	0.234568	0.000417	PNC
10	2003-07-22	0.010753	0.011014	PNC
11	2003-08-21	0.070968	-0.009683	PNC
12	2003-10-08	0.235294	-0.002238	PNC
13	2003-10-16	0.178947	0.010973	PNC
14	2003-10-21	-0.245033	0.011713	PNC
15	2004-01-21	0.454545	0.009910	PNC
16	2004-01-28	0.020202	0.002495	PNC
17	2004-04-20	-0.177665	-0.006817	PNC
18	2004-04-21	0.410526	0.000392	PNC
19	2004-07-16	-0.040984	-0.010761	PNC
20	2004-07-20	-0.129032	-0.000199	PNC
21	2004-07-21	0.246154	0.003452	PNC
22	2004-10-19	-0.040000	-0.019166	PNC
23	2004-10-20	0.196078	0.000192	PNC
24	2004-10-21	0.159091	-0.001341	PNC
25	2005-01-21	0.343874	-0.034703	PNC
26	2005-01-25	-0.124031	-0.011351	PNC
27	2005-02-07	0.320000	0.012428	PNC
28	2005-04-21	0.209302	0.004316	PNC
29	2005-04-22	-0.045872	0.005825	PNC
30	2005-04-26	-0.058824	-0.002472	PNC
31	2005-06-07	-0.428571	-0.000730	PNC
32	2005-07-19	0.138075	-0.001818	PNC
33	2005-07-22	0.369565	0.002344	PNC
34	2005-07-26	-0.024793	0.005661	PNC
35	2005-10-20	0.220077	-0.007917	PNC
36	2005-10-21	0.408000	-0.006133	PNC
37	2005-10-25	0.034091	-0.009669	PNC

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.364706	0.016520	PNW
1	2002-07-23	-0.221719	-0.055873	PNW
2	2002-10-28	-0.533835	0.002867	PNW
3	2003-02-04	-0.222749	0.004248	PNW
4	2003-05-02	-0.154639	0.023175	PNW
5	2003-07-28	-0.348837	0.010420	PNW
6	2003-10-24	-0.268657	0.020904	PNW
7	2004-01-29	-0.281250	0.001274	PNW
8	2004-05-07	-0.372263	-0.020619	PNW
9	2004-07-29	-0.392857	-0.002494	PNW
10	2004-08-19	-0.393258	-0.007425	PNW
11	2004-10-22	-0.152542	-0.003075	PNW
12	2005-01-28	-0.224806	-0.004503	PNW
13	2005-04-27	-0.313131	0.023614	PNW
14	2005-07-27	-0.320755	-0.001970	PNW
15	2005-10-27	-0.422819	-0.036623	PNW

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.435897	NaN	PPG
1	2003-10-16	0.166667	NaN	PPG
2	2004-01-15	0.248120	NaN	PPG
3	2004-04-15	0.423729	NaN	PPG

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	-0.027027	-0.004545	PPL
1	2002-04-24	-0.191011	0.010390	PPL

2	2002-07-23	0.076142	-0.056537	PPL
3	2002-09-06	-0.325153	-0.010346	PPL
4	2002-10-18	-0.177665	0.043103	PPL
5	2003-01-22	-0.020243	0.008227	PPL
6	2003-04-29	-0.240310	-0.026774	PPL
7	2003-07-29	-0.242604	-0.007134	PPL
8	2003-10-23	-0.019355	-0.014188	PPL
9	2004-01-28	-0.037838	-0.017826	PPL
10	2004-04-28	0.306306	-0.013182	PPL
11	2004-07-28	0.000000	0.020067	PPL
12	2004-10-20	0.192547	0.003046	PPL
13	2004-12-20	-0.088435	0.004151	PPL
14	2005-02-02	0.033113	-0.008086	PPL
15	2005-05-05	-0.159236	0.004545	PPL
16	2005-08-02	0.458101	0.041600	PPL
17	2005-11-01	0.150442	0.024293	PPL

	Date	Sentiment	Day Return	Ticker
0	2002-08-07	-0.223529	-0.003257	PRU
1	2002-11-06	-0.272727	0.049915	PRU
2	2002-12-20	-0.211111	0.001884	PRU
3	2003-02-12	-0.072464	0.000000	PRU
4	2003-02-19	0.113514	-0.014309	PRU
5	2003-05-07	-0.221719	0.002506	PRU
6	2003-05-23	-0.224490	0.003969	PRU
7	2003-08-06	-0.065502	0.009656	PRU
8	2003-08-21	0.094972	-0.020156	PRU
9	2003-11-05	-0.319588	-0.022339	PRU
10	2003-11-18	0.205674	-0.008043	PRU
11	2004-02-11	-0.020921	0.025247	PRU
12	2004-05-05	0.113122	-0.012867	PRU
13	2004-08-04	-0.019305	0.017783	PRU
14	2004-11-03	0.109434	-0.020208	PRU
15	2005-02-09	0.105058	0.017679	PRU
16	2005-05-05	0.155172	-0.010101	PRU
17	2005-08-04	0.000000	-0.021073	PRU
18	2005-11-03	0.383513	0.011371	PRU

	Date	Sentiment	Day Return	Ticker
0	2002-05-09	0.007874	-0.008410	PSA
1	2003-02-07	0.137255	-0.005773	PSA
2	2003-03-14	-0.445545	-0.089824	PSA
3	2003-05-09	0.006536	0.015753	PSA
4	2003-05-22	-0.314286	0.011561	PSA
5	2003-08-06	-0.036697	0.002521	PSA
6	2003-08-07	-0.082353	0.000000	PSA
7	2003-11-07	0.205479	0.000000	PSA
8	2003-11-11	0.058252	-0.013610	PSA
9	2004-02-27	0.108280	0.000629	PSA
10	2004-05-07	-0.166667	-0.035938	PSA
11	2004-07-13	0.085271	-0.007587	PSA
12	2004-08-06	-0.159236	0.010515	PSA
13	2004-08-16	0.061856	0.016339	PSA
14	2004-11-05	-0.092199	-0.007442	PSA
15	2004-11-10	-0.047120	0.000936	PSA
16	2005-03-04	0.024096	0.021145	PSA
17	2005-03-30	0.061856	0.000705	PSA
18	2005-05-06	-0.209677	-0.005378	PSA
19	2005-05-11	0.117318	0.007213	PSA

20	2005-08-01	0.194030	0.005364	PSA
21	2005-08-10	0.101266	-0.005650	PSA
22	2005-10-28	-0.169811	0.015194	PSA
23	2005-11-08	0.165217	0.011077	PSA
	Date	Sentiment	Day Return	Ticker
0	2002-01-23	0.040000	-0.000772	PX
1	2002-04-22	-0.056075	-0.030874	PX
2	2002-07-24	0.186275	0.105275	PX
3	2002-10-23	0.168142	0.015385	PX
4	2003-01-29	-0.171642	0.024689	PX
5	2003-04-21	-0.039648	0.002420	PX
6	2003-07-23	-0.242938	-0.024961	PX
7	2003-10-29	0.141176	0.043280	PX
8	2004-01-28	0.200000	-0.020935	PX
9	2004-04-28	0.318182	-0.024390	PX
10	2004-07-28	0.220000	-0.001548	PX
11	2004-10-07	-0.044118	-0.018081	PX
12	2004-10-27	0.205882	-0.005910	PX
13	2005-01-26	0.275676	0.006483	PX
14	2005-04-27	0.119266	0.010389	PX
15	2005-07-27	0.133005	0.008377	PX
16	2005-10-26	0.020000	0.016318	PX
	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.065990	NaN	Q
1	2001-10-31	-0.389831	NaN	Q
2	2002-03-19	-0.395683	NaN	Q
3	2002-04-01	-0.488095	NaN	Q
4	2002-04-18	-0.333333	NaN	Q
5	2002-04-30	-0.208226	NaN	Q
6	2002-05-23	-0.311111	NaN	Q
7	2002-06-14	-0.012987	NaN	Q
8	2002-06-17	0.236364	NaN	Q
9	2002-06-18	-0.134199	NaN	Q
10	2002-07-29	-0.712000	NaN	Q
11	2002-08-02	-0.288889	NaN	Q
12	2002-08-08	-0.139013	NaN	Q
13	2002-09-17	0.078740	NaN	Q
14	2002-09-24	0.172414	NaN	Q
15	2002-10-30	-0.323383	NaN	Q
16	2002-11-21	-0.578947	NaN	Q
17	2003-02-19	-0.050000	NaN	Q
18	2003-05-29	0.000000	NaN	Q
19	2003-09-03	0.086957	NaN	Q
20	2003-11-19	0.123153	NaN	Q
21	2004-02-19	0.257384	NaN	Q
22	2004-05-04	0.348101	NaN	Q
23	2004-08-03	0.131673	NaN	Q
24	2004-11-04	0.363322	NaN	Q
25	2005-02-15	0.344262	NaN	Q
26	2005-03-01	0.116608	NaN	Q
27	2005-05-03	0.416000	NaN	Q
28	2005-08-02	0.424893	NaN	Q
29	2005-11-01	0.467181	NaN	Q
	Date	Sentiment	Day Return	Ticker
0	2001-11-06	0.118943	0.024714	QCOM
1	2002-04-24	0.086957	-0.010110	QCOM
2	2002-07-25	0.188679	-0.041838	QCOM

3	2002-11-07	0.183857	-0.008513	QCOM
4	2003-01-22	0.150685	-0.005691	QCOM
5	2003-04-23	0.078261	-0.021655	QCOM
6	2003-07-23	0.109890	0.002212	QCOM
7	2003-11-05	0.128405	-0.009777	QCOM
8	2004-01-21	0.162602	0.011532	QCOM
9	2004-04-21	0.115789	-0.000910	QCOM
10	2004-07-21	0.206030	-0.036172	QCOM
11	2004-11-03	0.218935	-0.028982	QCOM
12	2005-01-19	0.247191	-0.033420	QCOM
13	2005-03-08	0.513514	-0.021041	QCOM
14	2005-04-20	0.070270	0.006364	QCOM
15	2005-07-20	0.232877	0.018054	QCOM
16	2005-11-02	0.022727	0.024353	QCOM

	Date	Sentiment	Day Return	Ticker
0	2002-05-07	0.059361	-0.097854	QLGC
1	2002-07-18	0.102041	-0.038928	QLGC
2	2002-10-16	-0.144385	-0.048860	QLGC
3	2003-01-15	-0.037736	-0.017383	QLGC
4	2003-04-29	0.074074	0.033772	QLGC
5	2003-07-16	-0.111111	-0.023764	QLGC
6	2003-10-15	0.048035	-0.031785	QLGC
7	2004-01-14	-0.054187	-0.004743	QLGC
8	2004-04-28	-0.084577	0.017537	QLGC
9	2004-07-14	-0.142857	-0.014085	QLGC
10	2004-10-13	-0.119171	0.012097	QLGC
11	2005-01-19	0.035176	-0.045160	QLGC
12	2005-05-04	-0.327103	0.037105	QLGC
13	2005-07-20	0.080000	0.013201	QLGC
14	2005-08-29	-0.333333	0.022962	QLGC
15	2005-10-19	-0.112583	0.009380	QLGC

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	-0.105882	-0.036011	R
1	2002-07-24	-0.019920	0.072727	R
2	2002-10-23	0.086294	0.018455	R
3	2002-12-20	0.120000	-0.008219	R
4	2003-02-06	0.116981	-0.009313	R
5	2003-04-23	0.049724	0.031223	R
6	2003-07-23	0.115578	0.015345	R
7	2003-10-22	0.082707	-0.011917	R
8	2003-12-19	0.268817	-0.012428	R
9	2004-02-05	0.163265	-0.013870	R
10	2004-04-26	0.200000	-0.028642	R
11	2004-07-23	0.231405	0.003722	R
12	2004-10-25	0.165714	0.000000	R
13	2004-12-20	0.395918	-0.084673	R
14	2005-02-04	0.322148	-0.010549	R
15	2005-04-28	0.290323	-0.039896	R
16	2005-07-28	0.320513	0.022382	R
17	2005-10-26	0.379592	0.066475	R

	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.169014	-0.021544	RAI
1	2001-12-11	0.057692	0.000352	RAI
2	2002-04-18	-0.057143	0.009256	RAI
3	2002-07-19	0.085366	0.005911	RAI
4	2002-09-06	-0.103448	-0.036996	RAI
5	2002-10-22	-0.208054	0.041262	RAI

6	2003-01-28	-0.185567	-0.008485	RAI
7	2003-04-25	-0.479821	-0.077578	RAI
8	2003-07-29	-0.216495	-0.024966	RAI
9	2003-09-17	-0.049505	0.050270	RAI
10	2003-10-28	-0.159236	0.036402	RAI
11	2004-01-27	-0.390863	-0.000678	RAI
12	2004-04-27	-0.392593	0.011287	RAI
13	2004-08-02	0.170732	0.032375	RAI
14	2004-09-15	-0.420290	-0.016146	RAI
15	2004-10-25	0.114754	-0.045836	RAI
16	2005-02-15	0.207207	-0.021302	RAI
17	2005-04-27	0.150442	0.002680	RAI
18	2005-07-27	0.000000	0.000843	RAI
19	2005-10-26	0.142857	-0.000960	RAI

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	-0.260000	0.017467	RDC
1	2002-07-16	0.063492	0.024000	RDC
2	2002-10-16	-0.265306	-0.035981	RDC
3	2003-01-13	-0.367347	-0.016893	RDC
4	2003-04-16	-0.283951	-0.002036	RDC
5	2003-07-15	0.140000	0.018665	RDC
6	2003-10-15	0.027027	-0.043168	RDC
7	2004-01-15	0.156463	-0.036975	RDC
8	2004-04-14	-0.226667	0.028571	RDC
9	2004-07-15	0.063584	0.034274	RDC
10	2004-10-14	0.056180	0.002354	RDC
11	2005-01-19	-0.017241	0.013084	RDC
12	2005-04-22	0.152542	-0.014423	RDC
13	2005-08-02	-0.062937	-0.007092	RDC
14	2005-11-01	-0.160000	0.031770	RDC

	Date	Sentiment	Day Return	Ticker
0	2001-04-17	0.011111	-0.003648	RF
1	2002-04-16	0.142857	0.011024	RF
2	2002-07-16	0.219251	-0.000892	RF
3	2002-10-15	-0.215909	0.019845	RF
4	2003-01-14	0.145098	0.011527	RF
5	2003-04-15	0.130952	0.018530	RF
6	2003-07-15	-0.242604	0.001401	RF
7	2003-07-17	0.000000	0.006154	RF
8	2003-10-14	0.019108	0.004385	RF
9	2003-10-16	-0.011364	0.004400	RF
10	2004-01-13	0.091837	-0.007923	RF
11	2004-01-16	0.180723	-0.001361	RF
12	2004-04-13	0.075269	-0.016025	RF
13	2004-04-16	0.136986	0.004598	RF
14	2004-07-13	0.068182	-0.001323	RF
15	2004-07-16	0.261682	0.004013	RF
16	2004-10-15	0.187817	0.028245	RF
17	2004-10-19	-0.212598	0.003526	RF
18	2005-01-18	0.062762	-0.006293	RF
19	2005-04-15	0.229167	0.003695	RF
20	2005-04-19	0.305164	0.001861	RF
21	2005-07-15	0.172414	-0.012489	RF
22	2005-07-19	0.071698	0.008757	RF
23	2005-10-14	0.034483	0.030000	RF
24	2005-10-18	-0.252525	-0.012152	RF

Date Sentiment Day Return Ticker

0	2002-04-02	-0.246753	-0.010087	RHI
1	2002-10-16	-0.061728	-0.048932	RHI
2	2003-01-23	-0.059361	0.021971	RHI
3	2003-04-15	-0.153226	0.026619	RHI
4	2003-07-17	0.053140	-0.036883	RHI
5	2003-10-16	-0.062201	-0.013306	RHI
6	2004-01-27	-0.033816	0.006628	RHI
7	2004-04-22	0.037037	0.019900	RHI
8	2004-07-22	0.087179	-0.018045	RHI
9	2004-10-21	0.012346	0.025998	RHI
10	2005-01-27	0.124183	0.020690	RHI
11	2005-04-21	0.112426	0.012105	RHI
12	2005-07-21	0.044586	-0.019457	RHI
13	2005-10-20	0.041420	-0.029931	RHI

	Date	Sentiment	Day Return	Ticker
0	2001-05-07	-0.124031	-0.036053	RIG
1	2001-07-31	-0.227642	-0.117760	RIG
2	2002-02-05	-0.415584	-0.024433	RIG
3	2002-04-30	-0.339056	0.011396	RIG
4	2002-07-30	-0.061224	0.017283	RIG
5	2002-10-29	-0.117647	-0.002500	RIG
6	2003-01-30	-0.147929	0.015866	RIG
7	2003-04-29	-0.304348	-0.015306	RIG
8	2003-07-29	-0.136612	-0.024806	RIG
9	2003-10-28	-0.275168	0.028796	RIG
10	2004-02-03	-0.129771	-0.005091	RIG
11	2004-04-27	-0.030612	0.032624	RIG
12	2004-07-27	-0.126984	0.034444	RIG
13	2004-10-26	0.092683	0.007778	RIG
14	2005-02-15	-0.067961	0.000434	RIG
15	2005-05-03	-0.038095	-0.029684	RIG
16	2005-08-02	0.008772	0.011017	RIG
17	2005-11-08	-0.130719	0.011665	RIG

	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.125683	0.044186	ROK
1	2002-04-23	-0.053004	0.011358	ROK
2	2002-07-23	0.235602	0.006211	ROK
3	2002-11-07	0.113514	0.035777	ROK
4	2003-01-21	-0.042017	-0.055065	ROK
5	2003-04-22	0.056410	0.093269	ROK
6	2003-07-22	0.129412	0.048276	ROK
7	2003-08-25	-0.136364	0.012039	ROK
8	2003-11-06	0.130435	0.032188	ROK
9	2004-01-27	0.385246	-0.074270	ROK
10	2004-04-27	0.267016	-0.030769	ROK
11	2004-07-28	0.324841	0.015135	ROK
12	2004-11-04	0.203883	0.058353	ROK
13	2005-01-26	0.171271	0.035539	ROK
14	2005-04-26	0.154930	-0.094340	ROK
15	2005-07-27	0.159763	-0.055128	ROK
16	2005-11-03	0.122222	0.031365	ROK

	Date	Sentiment	Day Return	Ticker
0	2002-10-24	0.388350	0.018310	RRD
1	2004-05-07	0.096234	0.030574	RRD
2	2004-08-05	0.017241	0.004545	RRD
3	2004-11-04	0.089888	0.004878	RRD
4	2005-03-01	0.021277	-0.012832	RRD

5	2005-04-18	0.109091	0.014080	RRD
6	2005-05-05	0.292453	-0.014815	RRD
7	2005-08-04	0.282297	-0.000528	RRD
8	2005-11-03	0.181347	-0.036148	RRD
	Date	Sentiment	Day Return	Ticker
0	2001-04-24	0.236641	0.065357	RSH
1	2001-12-06	-0.368421	0.014085	RSH
2	2001-12-19	-0.349112	0.018792	RSH
3	2002-04-23	0.296137	-0.022259	RSH
4	2002-07-23	0.193878	-0.032454	RSH
5	2002-08-21	-0.213483	0.099955	RSH
6	2002-10-22	0.407895	-0.025333	RSH
7	2003-01-03	-0.224490	0.021211	RSH
8	2003-02-20	0.092896	-0.034337	RSH
9	2003-04-22	0.169231	0.025214	RSH
10	2003-07-22	0.159292	-0.022946	RSH
11	2003-10-21	0.316017	0.025391	RSH
12	2004-02-12	0.341176	-0.004742	RSH
13	2004-02-19	0.216981	0.004539	RSH
14	2004-04-20	0.142857	-0.005215	RSH
15	2004-07-20	0.413613	-0.010569	RSH
16	2004-10-19	0.219731	-0.044741	RSH
17	2005-01-13	0.139241	0.040112	RSH
18	2005-03-18	-0.073684	-0.053846	RSH
19	2005-04-05	0.297872	0.005629	RSH
20	2005-04-19	0.181818	0.015417	RSH
21	2005-07-19	0.336842	-0.015404	RSH
22	2005-08-01	0.191489	0.082020	RSH
23	2005-10-21	0.270588	-0.024235	RSH
	Date	Sentiment	Day Return	Ticker
0	2002-04-05	-0.210191	-0.002821	RTN
1	2002-04-18	0.068783	-0.000774	RTN
2	2002-07-01	-0.417323	-0.069913	RTN
3	2002-07-18	-0.182692	-0.058331	RTN
4	2002-10-24	-0.097744	-0.000656	RTN
5	2003-01-24	-0.050360	0.056022	RTN
6	2003-04-22	0.062016	0.025862	RTN
7	2003-07-24	-0.009091	-0.035224	RTN
8	2003-10-23	-0.361345	0.045401	RTN
9	2003-12-03	-0.178808	0.008214	RTN
10	2004-01-27	0.079646	-0.014344	RTN
11	2004-04-29	0.157233	0.013300	RTN
12	2004-07-29	0.238095	0.001493	RTN
13	2004-10-28	0.173333	0.019048	RTN
14	2005-02-03	0.242424	-0.010647	RTN
15	2005-04-28	0.230769	0.003467	RTN
16	2005-07-28	0.234694	-0.007005	RTN
17	2005-10-27	0.337209	-0.013265	RTN
	Date	Sentiment	Day Return	Ticker
0	2001-04-17	0.245902	-0.013870	S
1	2001-12-04	0.270793	-0.027176	S
2	2002-04-15	0.089286	-0.064583	S
3	2002-05-01	0.042735	0.003145	S
4	2002-05-10	-0.079070	-0.038835	S
5	2002-07-18	-0.272727	-0.011290	S
6	2002-08-06	-0.097744	-0.037000	S
7	2002-08-08	0.116438	0.015385	S

8	2002-08-14	-0.160920	0.058824	S
9	2002-09-23	0.134199	-0.033846	S
10	2002-10-17	-0.069388	-0.002804	S
11	2002-11-07	0.026549	-0.019084	S
12	2002-11-15	-0.173653	0.011029	S
13	2003-01-16	-0.308057	-0.028840	S
14	2003-02-05	-0.046392	-0.036923	S
15	2003-02-19	0.062500	-0.014184	S
16	2003-03-04	-0.133005	-0.014890	S
17	2003-04-01	-0.368932	0.031409	S
18	2003-04-21	0.061103	0.011670	S
19	2003-05-15	-0.090909	0.000000	S
20	2003-05-16	-0.381818	0.027280	S
21	2003-07-28	0.111517	-0.000658	S
22	2003-08-08	-0.112426	0.018182	S
23	2003-08-15	0.012658	-0.014563	S
24	2003-09-22	-0.202454	-0.010000	S
25	2003-10-01	-0.017964	-0.003963	S
26	2003-10-23	0.186517	-0.006250	S
27	2003-11-12	0.016393	0.016916	S
28	2003-11-14	-0.094017	-0.003886	S
29	2003-12-19	-0.032258	0.014085	S
..
31	2004-02-17	-0.009174	0.001615	S
32	2004-02-20	0.120000	-0.022958	S
33	2004-03-03	-0.251701	-0.007979	S
34	2004-04-20	0.250000	-0.022843	S
35	2004-05-04	0.021739	-0.000575	S
36	2004-05-05	0.203883	0.019886	S
37	2004-05-13	0.033113	0.020231	S
38	2004-07-21	0.317073	-0.011879	S
39	2004-07-29	0.091837	-0.004188	S
40	2004-08-05	0.093023	-0.020697	S
41	2004-08-12	0.306452	0.004945	S
42	2004-10-19	0.180516	-0.017241	S
43	2004-11-03	0.019868	-0.001849	S
44	2004-11-05	0.079070	0.003238	S
45	2004-11-22	0.211009	0.009417	S
46	2004-12-09	0.200000	0.046101	S
47	2004-12-14	0.164835	-0.005941	S
48	2004-12-15	0.598746	-0.036889	S
49	2005-02-03	0.181208	0.004082	S
50	2005-02-11	-0.043478	-0.000857	S
51	2005-02-24	0.165138	0.012340	S
52	2005-04-20	0.119565	-0.026384	S
53	2005-05-03	-0.165049	0.019471	S
54	2005-05-05	0.078652	-0.008104	S
55	2005-05-10	0.295082	-0.005435	S
56	2005-07-27	0.221557	0.028070	S
57	2005-08-10	0.184211	-0.017910	S
58	2005-10-26	0.260726	-0.010753	S
59	2005-11-02	0.535211	0.028274	S
60	2005-11-08	-0.144385	0.018129	S

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	Date	Sentiment	Day Return	Ticker
0	2001-12-06	0.255102	-0.025150	SANM

1	2002-07-18	0.187097	0.005042	SANM
2	2002-07-25	-0.081340	-0.177570	SANM
3	2002-10-29	-0.030812	-0.057143	SANM
4	2003-01-07	0.264000	0.107456	SANM
5	2003-01-21	0.196676	-0.013699	SANM
6	2003-04-21	0.173502	0.069474	SANM
7	2003-07-21	0.202532	-0.016064	SANM
8	2003-10-23	0.279720	-0.038974	SANM
9	2004-01-20	0.320158	0.011229	SANM
10	2004-04-20	0.314741	-0.059963	SANM
11	2004-07-20	0.335463	0.047256	SANM
12	2004-10-28	0.205212	-0.013106	SANM
13	2005-01-27	-0.068182	0.002703	SANM
14	2005-04-27	0.081081	-0.021739	SANM
15	2005-07-26	0.058394	0.013487	SANM
16	2005-11-03	0.216931	-0.024000	SANM

	Date	Sentiment	Day Return	Ticker
0	2002-07-23	-0.050000	-0.084551	SCHW
1	2003-01-27	-0.283951	0.006349	SCHW
2	2003-04-22	-0.311475	0.062937	SCHW
3	2003-07-22	-0.288889	-0.004405	SCHW
4	2003-10-20	0.121212	0.022222	SCHW
5	2003-11-19	0.215686	-0.007005	SCHW
6	2004-02-17	0.230769	0.026984	SCHW
7	2004-04-27	0.315113	-0.012797	SCHW
8	2004-07-20	-0.092308	0.035088	SCHW
9	2005-07-26	0.381679	0.009573	SCHW

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	-0.309942	0.020608	SEE
1	2001-12-11	-0.350877	0.036962	SEE
2	2002-04-24	-0.016949	-0.005304	SEE
3	2002-07-24	-0.156757	0.128074	SEE
4	2002-08-01	-0.536232	0.102236	SEE
5	2002-10-23	-0.227907	0.023891	SEE
6	2003-01-28	-0.122449	0.026019	SEE
7	2003-04-23	-0.019802	0.005542	SEE
8	2003-07-23	0.127072	-0.012798	SEE
9	2003-10-22	0.264706	0.085045	SEE
10	2004-01-28	-0.150215	-0.015945	SEE
11	2004-04-28	0.185629	-0.018849	SEE
12	2004-06-09	-0.582090	-0.004620	SEE
13	2004-07-28	-0.080000	0.004301	SEE
14	2004-10-27	-0.005128	0.047051	SEE
15	2005-01-31	0.106383	-0.018182	SEE
16	2005-04-27	-0.014085	0.029693	SEE
17	2005-07-27	0.155340	0.008872	SEE
18	2005-10-26	0.013158	0.019648	SEE

	Date	Sentiment	Day Return	Ticker
0	2003-09-22	0.175439	-0.033923	SHLD
1	2004-01-08	-0.750000	0.037975	SHLD
2	2004-01-29	0.389222	-0.006740	SHLD
3	2004-02-05	-0.333333	-0.000375	SHLD
4	2004-03-04	-0.555556	0.011063	SHLD
5	2004-04-08	-0.555556	-0.007061	SHLD
6	2004-04-21	0.134884	-0.019671	SHLD
7	2004-05-06	-0.555556	-0.015801	SHLD
8	2004-06-03	-0.750000	-0.006519	SHLD

9	2004-06-30	0.296875	-0.022464	SHLD
10	2004-07-08	-0.555556	-0.010052	SHLD
11	2004-07-22	0.073394	-0.052545	SHLD
12	2004-08-05	-0.777778	-0.042807	SHLD
13	2004-09-02	-0.777778	0.024123	SHLD
14	2004-10-07	-0.555556	0.003545	SHLD
15	2004-10-21	-0.120623	0.008753	SHLD
16	2004-11-04	-0.333333	-0.003057	SHLD
17	2004-11-17	0.359073	-0.040070	SHLD
18	2005-01-06	-0.555556	-0.027838	SHLD
19	2005-01-27	0.465839	0.047984	SHLD
20	2005-02-03	-0.500000	0.040042	SHLD
21	2005-03-03	-0.714286	-0.003030	SHLD

	Date	Sentiment	Day Return	Ticker
0	2002-04-18	-0.045113	0.008553	SHW
1	2002-07-18	-0.217391	0.000000	SHW
2	2002-10-22	-0.041379	-0.005837	SHW
3	2003-02-06	0.094488	-0.029790	SHW
4	2003-04-22	-0.315789	0.031273	SHW
5	2003-07-22	-0.261438	0.040696	SHW
6	2003-10-28	-0.023256	0.023457	SHW
7	2004-02-05	0.157143	-0.010219	SHW
8	2004-04-29	-0.012658	-0.019838	SHW
9	2004-07-22	0.105263	-0.015792	SHW
10	2004-10-21	0.156463	-0.017586	SHW
11	2005-02-03	-0.010753	0.033187	SHW
12	2005-04-21	-0.188235	-0.014170	SHW
13	2005-07-21	-0.043062	-0.009026	SHW
14	2005-10-25	-0.211618	-0.041176	SHW

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.372549	0.006968	SIAL
1	2002-04-24	0.016129	0.063877	SIAL
2	2002-07-24	0.165354	0.111635	SIAL
3	2002-10-23	0.362832	-0.034520	SIAL
4	2003-02-12	0.172881	-0.019762	SIAL
5	2003-03-04	0.368421	-0.017442	SIAL
6	2003-04-23	0.060317	0.022020	SIAL
7	2003-07-23	-0.055319	-0.010572	SIAL
8	2003-10-22	0.026820	0.004907	SIAL
9	2004-02-11	0.070539	-0.004695	SIAL
10	2004-04-23	0.179487	-0.010424	SIAL
11	2004-07-23	0.268293	-0.013280	SIAL
12	2004-10-22	0.184116	-0.024426	SIAL
13	2005-01-19	0.236842	0.000000	SIAL
14	2005-02-09	0.141414	-0.016388	SIAL
15	2005-04-27	0.130435	0.014826	SIAL
16	2005-07-27	0.350649	0.091765	SIAL
17	2005-10-26	0.237624	-0.005956	SIAL

	Date	Sentiment	Day Return	Ticker
0	2002-04-22	0.113924	-0.012723	SLB
1	2003-03-03	0.024390	-0.002653	SLB
2	2003-07-23	0.137546	-0.030671	SLB
3	2003-09-22	-0.151079	-0.008350	SLB
4	2004-01-23	0.091703	0.039478	SLB
5	2004-04-23	0.107296	-0.005641	SLB
6	2004-07-23	-0.050691	-0.019452	SLB
7	2004-10-22	-0.099567	-0.009187	SLB

8	2005-01-25	0.129310	0.001205	SLB
9	2005-04-26	0.154472	-0.023431	SLB
10	2005-07-22	-0.087302	0.029143	SLB
11	2005-10-21	0.194313	0.006415	SLB
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.082803	-0.003534	SLM
1	2002-04-18	0.111111	0.009824	SLM
2	2002-07-18	0.111111	-0.020522	SLM
3	2002-10-17	0.051643	0.019747	SLM
4	2003-01-16	-0.017751	0.006660	SLM
5	2003-04-17	-0.056180	0.000435	SLM
6	2003-07-17	-0.058824	-0.001230	SLM
7	2003-10-16	0.169591	0.001837	SLM
8	2004-01-15	0.116883	-0.018462	SLM
9	2004-04-15	-0.029586	-0.030088	SLM
10	2004-07-15	-0.166667	0.018937	SLM
11	2004-10-21	-0.168421	0.001155	SLM
12	2005-01-19	0.115789	-0.020537	SLM
13	2005-04-21	0.094595	-0.051058	SLM
14	2005-07-21	-0.114583	0.002572	SLM
15	2005-10-20	-0.014218	0.012411	SLM
	Date	Sentiment	Day Return	Ticker
0	2002-04-23	0.061033	-0.023839	SNA
1	2002-07-25	0.283951	0.006415	SNA
2	2002-09-09	-0.202073	-0.059254	SNA
3	2002-10-22	0.198606	-0.018677	SNA
4	2003-01-22	0.246753	0.002308	SNA
5	2003-04-22	0.354086	0.008144	SNA
6	2003-06-26	0.059459	0.013793	SNA
7	2003-07-23	0.034483	0.010376	SNA
8	2003-10-22	0.152778	0.008664	SNA
9	2004-01-21	0.035398	0.002826	SNA
10	2004-04-22	0.298805	0.020245	SNA
11	2004-07-29	0.205882	0.013023	SNA
12	2004-09-28	0.033493	-0.036691	SNA
13	2004-10-27	0.014493	0.000342	SNA
14	2005-02-03	0.218605	0.016364	SNA
15	2005-04-21	0.231481	0.037943	SNA
16	2005-07-28	0.325203	0.043904	SNA
17	2005-10-26	0.308271	-0.032400	SNA
	Date	Sentiment	Day Return	Ticker
0	2002-04-17	-0.274074	-0.006034	SNDK
1	2002-07-17	0.072848	-0.015102	SNDK
2	2002-07-22	-0.068182	0.004614	SNDK
3	2002-08-19	-0.379310	0.050700	SNDK
4	2002-10-16	-0.096774	0.005784	SNDK
5	2002-10-21	-0.176471	0.057406	SNDK
6	2003-01-22	-0.121019	0.054131	SNDK
7	2003-01-23	-0.008850	-0.132215	SNDK
8	2003-04-15	-0.091837	0.029070	SNDK
9	2003-04-16	-0.108108	-0.012209	SNDK
10	2003-07-16	0.118644	-0.007945	SNDK
11	2003-10-20	-0.015228	0.035514	SNDK
12	2004-01-21	-0.107345	-0.027121	SNDK
13	2004-01-29	-0.063158	-0.033469	SNDK
14	2004-04-14	-0.052632	0.050065	SNDK
15	2004-04-28	-0.049774	0.009606	SNDK

16	2004-07-14	0.161290	-0.010401	SNDK
17	2004-07-19	0.127660	0.004198	SNDK
18	2004-10-13	-0.107143	-0.017764	SNDK
19	2004-10-26	-0.008850	-0.006490	SNDK
20	2005-01-27	-0.197531	0.049528	SNDK
21	2005-01-31	0.223529	-0.018673	SNDK
22	2005-04-20	0.252747	-0.018916	SNDK
23	2005-04-21	0.054726	0.019766	SNDK
24	2005-07-21	0.111111	-0.004937	SNDK
25	2005-07-25	0.364583	0.009533	SNDK
26	2005-10-20	0.125749	-0.024811	SNDK
27	2005-11-03	0.346667	0.027066	SNDK
28	2005-11-14	0.167883	-0.006156	SNDK

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	0.111111	0.007679	SNV
1	2002-04-24	0.507538	-0.012252	SNV
2	2002-07-17	0.270000	-0.013827	SNV
3	2002-10-16	-0.111111	-0.013918	SNV
4	2003-01-15	-0.072727	-0.033525	SNV
5	2003-04-16	0.054545	-0.026261	SNV
6	2003-07-16	0.057592	0.010277	SNV
7	2003-10-15	0.173184	-0.011136	SNV
8	2004-01-21	0.235088	-0.033835	SNV
9	2004-04-19	0.344444	0.003823	SNV
10	2004-07-21	0.192547	-0.006272	SNV
11	2004-10-20	0.046296	-0.014958	SNV
12	2005-01-19	0.173709	-0.004693	SNV
13	2005-04-26	0.350000	-0.013158	SNV
14	2005-06-14	0.487805	0.001371	SNV
15	2005-07-20	0.148515	0.011483	SNV
16	2005-10-19	0.193182	-0.003349	SNV

	Date	Sentiment	Day Return	Ticker
0	2002-07-22	-0.176471	0.009485	SO
1	2002-10-30	-0.078431	-0.004886	SO
2	2003-01-27	-0.089888	-0.016272	SO
3	2003-04-30	-0.076023	-0.002058	SO
4	2003-07-29	-0.371901	-0.020962	SO
5	2003-10-21	-0.071895	0.007348	SO
6	2003-12-08	0.063830	-0.008690	SO
7	2004-01-29	-0.147059	-0.005960	SO
8	2004-04-28	-0.039301	-0.019542	SO
9	2004-07-28	0.045161	0.001698	SO
10	2004-10-21	-0.049645	0.022337	SO
11	2005-01-25	0.164706	-0.021830	SO
12	2005-04-26	-0.071429	-0.007599	SO
13	2005-07-26	-0.067873	0.002563	SO
14	2005-10-25	-0.246154	-0.010863	SO

	Date	Sentiment	Day Return	Ticker
0	2002-05-02	0.000000	0.003809	SPG
1	2002-05-09	-0.054545	-0.004167	SPG
2	2002-05-10	0.161290	-0.005944	SPG
3	2002-07-31	-0.184358	0.003066	SPG
4	2002-08-12	0.360996	0.012468	SPG
5	2002-10-31	0.215686	-0.008708	SPG
6	2002-11-04	0.212766	0.014620	SPG
7	2002-11-13	0.021898	-0.025037	SPG
8	2003-02-07	-0.113208	0.007069	SPG

9	2003-02-21	0.213974	0.000288	SPG
10	2003-03-04	-0.040650	-0.009475	SPG
11	2003-05-07	0.034483	0.001053	SPG
12	2003-05-08	0.000000	0.008384	SPG
13	2003-05-09	0.279621	0.009044	SPG
14	2003-07-31	-0.060465	-0.002356	SPG
15	2003-08-12	0.185841	-0.002347	SPG
16	2003-08-13	0.482759	-0.004996	SPG
17	2003-10-31	0.097436	-0.011404	SPG
18	2003-11-05	0.272727	0.010917	SPG
19	2004-02-06	0.006897	0.025143	SPG
20	2004-02-17	0.466063	0.000186	SPG
21	2004-02-26	0.021277	0.006145	SPG
22	2004-03-01	-0.115385	0.002747	SPG
23	2004-04-30	0.248908	-0.009044	SPG
24	2004-05-06	0.245902	0.010994	SPG
25	2004-05-07	0.215517	-0.025957	SPG
26	2004-06-21	0.198198	0.004444	SPG
27	2004-07-29	0.178571	0.013986	SPG
28	2004-08-03	0.232068	0.016981	SPG
29	2004-08-17	0.333333	0.001127	SPG
30	2004-10-28	0.198198	0.003094	SPG
31	2004-11-09	0.423256	-0.004941	SPG
32	2005-02-10	0.008547	0.010039	SPG
33	2005-03-23	-0.090226	-0.001500	SPG
34	2005-04-29	0.276423	0.021964	SPG
35	2005-05-06	0.000000	-0.010463	SPG
36	2005-07-28	0.166667	0.009773	SPG
37	2005-08-05	0.067194	-0.039818	SPG
38	2005-10-28	0.134615	0.031295	SPG
39	2005-11-09	-0.271186	0.015693	SPG

	Date	Sentiment	Day Return	Ticker
0	2001-05-22	0.076412	0.059091	SPLS
1	2001-11-20	0.386598	-0.017609	SPLS
2	2002-05-03	-0.157895	-0.001487	SPLS
3	2002-05-21	0.462857	0.005053	SPLS
4	2002-07-09	0.200000	-0.044420	SPLS
5	2002-08-20	0.412969	-0.089595	SPLS
6	2002-08-22	0.280000	-0.060474	SPLS
7	2002-11-12	0.081481	0.029710	SPLS
8	2002-11-19	0.600000	0.066087	SPLS
9	2003-03-05	0.436464	0.023188	SPLS
10	2003-05-20	0.491409	-0.058296	SPLS
11	2003-08-07	-0.083333	0.016887	SPLS
12	2003-08-19	0.526316	0.001779	SPLS
13	2003-10-08	0.714286	-0.027104	SPLS
14	2003-11-07	-0.300699	0.002963	SPLS
15	2003-11-18	0.571984	-0.003165	SPLS
16	2004-02-12	-0.138047	-0.012763	SPLS
17	2004-03-04	0.670391	-0.033843	SPLS
18	2004-05-06	0.008547	-0.008152	SPLS
19	2004-05-18	0.480702	0.031262	SPLS
20	2004-08-11	0.062731	-0.008996	SPLS
21	2004-08-17	0.550898	0.014406	SPLS
22	2004-11-10	0.093596	-0.018537	SPLS
23	2004-11-16	0.466667	-0.014053	SPLS
24	2004-12-20	-0.584906	-0.014157	SPLS

25	2005-02-09	0.112069	-0.018750	SPLS
26	2005-02-23	-0.200000	0.015645	SPLS
27	2005-02-24	0.622222	0.005291	SPLS
28	2005-05-03	-0.102041	0.037037	SPLS
29	2005-05-17	0.631868	0.010309	SPLS
30	2005-08-04	0.088608	-0.004933	SPLS
31	2005-08-16	0.476471	-0.029451	SPLS
32	2005-11-10	-0.053571	0.018298	SPLS
33	2005-11-15	0.505017	-0.012560	SPLS

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.020202	0.012525	SRE
1	2002-07-23	-0.116505	-0.056604	SRE
2	2002-10-22	-0.029412	0.033231	SRE
3	2003-02-20	0.000000	0.006186	SRE
4	2003-05-01	-0.309237	-0.042286	SRE
5	2003-08-07	0.032258	0.014545	SRE
6	2003-11-06	-0.148325	0.019065	SRE
7	2004-02-24	-0.103448	0.004160	SRE
8	2004-04-29	-0.078788	-0.004754	SRE
9	2004-08-05	-0.253165	-0.006897	SRE
10	2004-11-04	-0.235669	0.012965	SRE
11	2005-02-23	0.039548	-0.002516	SRE
12	2005-05-04	0.015873	-0.018634	SRE
13	2005-08-02	0.047619	0.014904	SRE
14	2005-11-02	-0.207547	-0.021615	SRE

	Date	Sentiment	Day Return	Ticker
0	2002-07-11	0.056000	-0.010000	SSP
1	2002-08-15	-0.050000	0.009044	SSP
2	2002-09-06	-0.044248	0.014721	SSP
3	2002-10-10	0.033613	0.065874	SSP
4	2003-01-23	0.122995	0.022326	SSP
5	2003-04-10	0.017857	-0.011210	SSP
6	2003-07-14	0.070796	-0.012674	SSP
7	2003-10-14	0.000000	0.049492	SSP
8	2003-12-19	-0.016129	-0.002556	SSP
9	2004-01-22	0.296703	0.002719	SSP
10	2004-04-14	0.237354	0.031033	SSP
11	2004-07-15	0.233202	0.025143	SSP
12	2004-10-14	-0.031496	-0.016580	SSP
13	2005-01-25	0.245763	-0.011630	SSP
14	2005-04-14	0.198068	0.034600	SSP
15	2005-06-06	0.145299	-0.001367	SSP
16	2005-07-19	0.186441	0.007629	SSP
17	2005-10-14	0.193548	-0.001234	SSP

	Date	Sentiment	Day Return	Ticker
0	2001-05-30	-0.314079	0.009631	STI
1	2002-04-10	-0.039711	0.003430	STI
2	2002-07-10	-0.227941	-0.025878	STI
3	2002-07-17	0.131034	-0.007189	STI
4	2002-10-09	-0.102881	-0.021907	STI
5	2002-10-17	0.022422	-0.007871	STI
6	2003-01-08	-0.267176	-0.013038	STI
7	2003-01-16	0.064677	-0.007054	STI
8	2003-04-10	-0.120275	0.068270	STI
9	2003-04-17	-0.084444	0.003036	STI
10	2003-05-29	0.397436	-0.013022	STI
11	2003-07-10	-0.146853	-0.004756	STI

12	2003-07-17	0.140496	-0.003608	STI
13	2003-10-09	0.153605	-0.014520	STI
14	2003-10-16	0.224490	0.004590	STI
15	2004-01-12	0.090278	-0.012142	STI
16	2004-01-16	0.232877	-0.002196	STI
17	2004-04-08	0.037313	-0.001281	STI
18	2004-04-16	0.452915	-0.003021	STI
19	2004-05-10	0.354839	-0.034224	STI
20	2004-07-12	-0.095588	0.015385	STI
21	2004-07-16	0.200000	-0.009962	STI
22	2004-10-11	-0.480000	0.001451	STI
23	2004-11-10	-0.538462	-0.003754	STI
24	2004-11-12	-0.147410	0.006194	STI
25	2005-01-20	0.170732	0.017337	STI
26	2005-04-18	0.218107	0.011364	STI
27	2005-07-19	0.197411	-0.002389	STI
28	2005-10-18	0.298246	-0.004900	STI

	Date	Sentiment	Day Return	Ticker
0	2002-04-17	-0.030303	0.022237	STJ
1	2002-04-25	0.181818	0.011015	STJ
2	2002-07-17	-0.039216	0.008000	STJ
3	2002-09-18	0.033113	0.023824	STJ
4	2002-10-16	-0.120301	-0.054830	STJ
5	2003-01-28	-0.107570	0.057697	STJ
6	2003-02-20	0.044586	-0.008090	STJ
7	2003-04-16	-0.135417	-0.023359	STJ
8	2003-04-24	0.102804	-0.005407	STJ
9	2003-05-02	0.211268	0.014479	STJ
10	2003-07-16	-0.279570	-0.034535	STJ
11	2003-07-28	0.182482	0.012692	STJ
12	2003-10-15	-0.094118	0.066716	STJ
13	2003-10-23	0.178082	-0.010043	STJ
14	2004-01-28	0.009901	-0.013669	STJ
15	2004-02-19	0.026455	-0.000813	STJ
16	2004-04-21	0.099010	0.008393	STJ
17	2004-04-22	0.111111	0.008062	STJ
18	2004-05-20	0.280000	-0.007620	STJ
19	2004-07-21	-0.057471	-0.053672	STJ
20	2004-07-26	-0.047619	-0.025856	STJ
21	2004-09-15	-0.168000	-0.007052	STJ
22	2004-09-24	0.186813	0.032045	STJ
23	2004-10-20	0.051282	0.033940	STJ
24	2004-10-28	0.146552	0.001057	STJ
25	2005-01-26	0.115578	-0.020983	STJ
26	2005-02-17	0.041667	0.002759	STJ
27	2005-04-20	0.063063	0.014578	STJ
28	2005-04-28	-0.086093	-0.002834	STJ
29	2005-07-20	-0.059322	0.063792	STJ
30	2005-07-28	0.008065	0.012278	STJ
31	2005-10-17	0.322709	-0.017481	STJ

	Date	Sentiment	Day Return	Ticker
0	2002-08-01	-0.136842	0.003096	STR
1	2002-10-31	-0.147059	0.032000	STR
2	2003-02-13	-0.159817	-0.016135	STR
3	2003-05-01	0.131944	-0.003311	STR
4	2003-07-31	0.000000	-0.022936	STR
5	2003-08-04	-0.344538	-0.029781	STR

6	2003-10-30	-0.166667	-0.005332	STR
7	2004-02-11	-0.271111	0.007052	STR
8	2004-04-30	-0.279503	-0.004211	STR
9	2004-07-29	-0.266187	0.002430	STR
10	2004-10-28	-0.257919	-0.010307	STR
11	2005-02-10	-0.195730	0.011240	STR
12	2005-04-28	-0.265823	-0.010374	STR
13	2005-07-28	-0.307263	0.011092	STR
14	2005-10-28	-0.269406	-0.011278	STR
	Date	Sentiment	Day Return	Ticker
0	2002-07-11	-0.042735	0.025264	STT
1	2002-10-10	-0.296482	0.059296	STT
2	2003-01-23	-0.247706	0.009950	STT
3	2003-04-10	-0.327103	0.007716	STT
4	2003-07-16	0.063291	0.005342	STT
5	2003-10-15	-0.068182	-0.010576	STT
6	2004-01-22	0.207921	-0.004258	STT
7	2004-04-12	0.082353	0.013993	STT
8	2004-07-14	0.052632	-0.012681	STT
9	2004-10-21	-0.176471	0.009761	STT
10	2004-11-15	-0.151515	-0.001746	STT
11	2005-01-25	0.260274	-0.002657	STT
12	2005-04-13	-0.012346	-0.007286	STT
13	2005-07-14	-0.075630	0.001980	STT
14	2005-10-19	0.115789	0.040903	STT
	Date	Sentiment	Day Return	Ticker
0	2002-04-18	-0.279503	-0.002650	STZ
1	2002-06-27	0.244755	0.053000	STZ
2	2002-07-25	-0.158798	0.040965	STZ
3	2002-09-26	0.045872	-0.043368	STZ
4	2002-10-24	-0.064516	-0.013514	STZ
5	2003-01-07	-0.008696	0.033110	STZ
6	2003-01-17	0.351351	0.024194	STZ
7	2003-01-23	-0.204724	0.001541	STZ
8	2003-03-27	-0.161017	-0.015660	STZ
9	2003-04-09	0.233480	-0.020296	STZ
10	2003-04-24	-0.237624	0.003968	STZ
11	2003-07-01	0.084906	-0.020701	STZ
12	2003-07-31	-0.210300	0.012992	STZ
13	2003-09-30	0.158974	0.008267	STZ
14	2003-10-23	0.089362	0.005017	STZ
15	2004-01-06	0.378882	0.015129	STZ
16	2004-01-29	-0.170732	0.013514	STZ
17	2004-02-25	0.279621	-0.009032	STZ
18	2004-04-07	0.144231	0.005110	STZ
19	2004-04-22	0.021583	0.016393	STZ
20	2004-06-30	0.076923	-0.009867	STZ
21	2004-07-29	-0.217949	0.005162	STZ
22	2004-09-30	0.230769	0.011965	STZ
23	2004-10-19	-0.298246	-0.076433	STZ
24	2004-10-28	-0.053498	0.003605	STZ
25	2004-11-03	0.289720	-0.008353	STZ
26	2005-01-06	0.135922	0.033111	STZ
27	2005-04-07	0.330472	0.025800	STZ
28	2005-06-30	0.294118	-0.010067	STZ
29	2005-09-28	-0.056180	0.084619	STZ
30	2005-10-06	0.163180	0.029327	STZ

31	2005-10-19	-0.309859	0.030524	STZ
32	2005-11-11	-0.492063	0.006823	STZ
	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.034884	NaN	SUN
1	2002-07-24	-0.035971	NaN	SUN
2	2002-10-24	-0.344000	NaN	SUN
3	2003-01-23	-0.185841	NaN	SUN
4	2003-03-28	0.037037	NaN	SUN
5	2003-04-24	-0.052023	NaN	SUN
6	2003-07-24	-0.243243	NaN	SUN
7	2003-10-23	0.018519	NaN	SUN
8	2004-01-14	0.333333	NaN	SUN
9	2004-01-22	-0.046154	NaN	SUN
10	2004-04-22	0.066667	NaN	SUN
11	2004-07-22	0.167630	NaN	SUN
12	2004-10-21	0.281553	NaN	SUN
13	2005-01-20	0.000000	NaN	SUN
14	2005-05-05	-0.008696	NaN	SUN
15	2005-08-03	0.086614	NaN	SUN
16	2005-11-03	-0.164179	NaN	SUN
	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.163399	0.001541	SVU
1	2001-12-04	0.235060	0.000000	SVU
2	2002-03-13	0.203647	0.007073	SVU
3	2002-06-05	0.226481	0.017639	SVU
4	2002-09-05	0.175325	0.011990	SVU
5	2002-10-31	-0.337580	0.005988	SVU
6	2002-12-09	0.154122	0.006061	SVU
7	2003-03-19	0.180887	-0.005442	SVU
8	2003-06-05	0.013575	0.019467	SVU
9	2003-09-04	0.295302	0.008097	SVU
10	2003-12-05	-0.156398	-0.011162	SVU
11	2004-03-09	0.236515	0.002111	SVU
12	2004-03-26	0.135135	-0.020812	SVU
13	2004-06-02	0.003509	0.016807	SVU
14	2004-08-31	0.118943	0.014236	SVU
15	2004-12-02	0.325103	0.008794	SVU
16	2005-01-11	0.250000	0.025236	SVU
17	2005-03-15	0.316872	-0.008108	SVU
18	2005-04-19	0.317647	0.012628	SVU
19	2005-06-07	0.257353	0.005496	SVU
20	2005-07-20	0.167513	0.032850	SVU
21	2005-09-07	0.285714	-0.017306	SVU
22	2005-10-17	0.056995	-0.001610	SVU
23	2005-11-22	0.371901	0.012727	SVU
	Date	Sentiment	Day Return	Ticker
0	2002-04-24	-0.082873	-0.006388	SWK
1	2002-07-17	-0.216931	-0.037895	SWK
2	2002-10-16	-0.091743	-0.044046	SWK
3	2003-01-17	-0.170940	-0.105942	SWK
4	2003-01-24	-0.075099	-0.017916	SWK
5	2003-04-09	-0.176955	-0.116318	SWK
6	2003-04-29	-0.268817	-0.007472	SWK
7	2003-07-22	-0.067227	0.005923	SWK
8	2003-10-22	0.165919	0.036868	SWK
9	2004-01-29	0.116667	-0.041422	SWK
10	2004-04-26	0.240816	-0.005139	SWK

11	2004-07-27	0.278195	-0.016627	SWK
12	2004-10-19	0.216730	0.028807	SWK
13	2005-01-28	0.168067	0.025000	SWK
14	2005-04-28	0.233716	-0.046328	SWK
15	2005-07-18	0.229437	0.066042	SWK
16	2005-07-27	0.093750	-0.010614	SWK
17	2005-10-25	0.187500	-0.003386	SWK

	Date	Sentiment	Day Return	Ticker
0	2001-04-11	0.004484	-0.003815	SWY
1	2002-04-11	0.002506	-0.025756	SWY
2	2002-06-12	-0.185668	0.000315	SWY
3	2002-07-08	-0.193878	0.009359	SWY
4	2002-09-26	-0.149798	0.051454	SWY
5	2003-02-06	-0.213115	-0.043111	SWY
6	2003-05-01	0.014286	0.071942	SWY
7	2003-07-24	-0.022556	-0.029612	SWY
8	2003-10-16	-0.023041	-0.008917	SWY
9	2004-02-12	-0.275362	0.032125	SWY
10	2004-05-04	-0.130841	0.039823	SWY
11	2004-07-27	-0.019920	-0.013953	SWY
12	2004-10-19	-0.114894	-0.022352	SWY
13	2005-02-24	0.043902	0.029282	SWY
14	2005-05-03	-0.010526	-0.015023	SWY
15	2005-07-26	0.154930	-0.013608	SWY
16	2005-10-18	0.042654	-0.044020	SWY

	Date	Sentiment	Day Return	Ticker
0	2002-06-05	-0.240000	0.036505	SYK
1	2002-06-12	-0.333333	-0.008113	SYK
2	2002-07-16	-0.050000	0.027409	SYK
3	2002-10-16	0.217054	0.034942	SYK
4	2003-01-27	0.032258	-0.018605	SYK
5	2003-04-16	0.000000	-0.052985	SYK
6	2003-04-22	0.042254	0.016667	SYK
7	2003-07-15	0.184615	-0.015257	SYK
8	2003-10-16	0.170909	-0.003669	SYK
9	2004-01-29	0.183673	0.018263	SYK
10	2004-04-15	0.387454	0.009077	SYK
11	2004-07-15	0.157895	0.010324	SYK
12	2004-10-14	0.236246	0.002282	SYK
13	2005-01-26	0.063670	0.015513	SYK
14	2005-04-19	0.228700	-0.009564	SYK
15	2005-07-19	0.151515	0.002020	SYK
16	2005-10-18	0.058824	-0.001074	SYK

	Date	Sentiment	Day Return	Ticker
0	2001-04-25	0.000000	-0.004000	SYMC
1	2002-04-16	0.049645	0.020765	SYMC
2	2002-04-23	0.233871	-0.060533	SYMC
3	2002-04-24	0.163793	-0.026685	SYMC
4	2002-07-16	0.061728	0.045629	SYMC
5	2002-07-17	0.161017	-0.007794	SYMC
6	2002-07-23	0.380000	-0.024746	SYMC
7	2002-10-03	-0.392405	-0.073239	SYMC
8	2002-10-16	0.069124	-0.017408	SYMC
9	2002-10-21	0.016000	0.034592	SYMC
10	2002-10-22	0.278049	0.011213	SYMC
11	2002-12-19	0.240385	-0.058020	SYMC
12	2003-01-15	0.286486	-0.030526	SYMC

13	2003-01-21	0.342857	0.012815	SYMC
14	2003-01-28	0.174603	0.032013	SYMC
15	2003-04-23	0.111111	-0.011078	SYMC
16	2003-06-30	0.102941	-0.020959	SYMC
17	2003-07-01	0.480769	0.016649	SYMC
18	2003-07-23	0.183333	-0.014801	SYMC
19	2003-07-31	0.040541	-0.018262	SYMC
20	2003-10-22	0.302521	-0.038037	SYMC
21	2003-10-30	-0.195122	-0.021509	SYMC
22	2004-01-21	0.346667	0.028533	SYMC
23	2004-01-28	0.399267	-0.033902	SYMC
24	2004-03-15	-0.467742	-0.013801	SYMC
25	2004-04-21	0.188119	0.002757	SYMC
26	2004-04-28	0.154930	-0.033443	SYMC
27	2004-07-21	0.050193	-0.001160	SYMC
28	2004-07-27	-0.052133	0.049054	SYMC
29	2004-10-20	0.048035	-0.011980	SYMC
30	2004-10-26	0.058252	0.007515	SYMC
31	2004-12-16	0.194175	-0.031599	SYMC
32	2005-01-11	0.137500	0.005141	SYMC
33	2005-01-19	0.471861	-0.014246	SYMC
34	2005-01-27	0.348066	0.008352	SYMC
35	2005-03-23	-0.748538	0.017370	SYMC
36	2005-05-03	0.130841	0.030769	SYMC
37	2005-05-04	0.094527	0.032383	SYMC
38	2005-06-16	-0.619469	-0.006961	SYMC
39	2005-07-28	0.128889	0.014499	SYMC
40	2005-11-01	0.004329	0.014799	SYMC
41	2005-12-15	-0.617021	-0.016968	SYMC

	Date	Sentiment	Day Return	Ticker
0	2002-10-25	0.186722	0.059286	SYY
1	2003-01-27	0.294686	-0.028956	SYY
2	2003-04-28	0.150943	0.002120	SYY
3	2003-08-11	0.183673	0.007603	SYY
4	2003-10-27	0.090909	0.024345	SYY
5	2004-01-26	0.115789	0.026237	SYY
6	2004-04-26	0.356098	0.000000	SYY
7	2004-08-16	0.130435	-0.057751	SYY
8	2004-11-01	0.141361	-0.003323	SYY
9	2005-01-31	0.281250	-0.023184	SYY
10	2005-05-02	0.117647	0.008832	SYY
11	2005-08-15	0.133758	-0.007133	SYY
12	2005-10-31	0.043062	0.016242	SYY

	Date	Sentiment	Day Return	Ticker
0	2002-04-18	0.062857	0.005638	T
1	2002-04-23	0.195652	-0.002233	T
2	2002-05-09	0.084211	-0.003180	T
3	2002-07-23	-0.090278	-0.023061	T
4	2002-07-29	0.009709	-0.012806	T
5	2002-08-07	0.233533	-0.029434	T
6	2002-10-23	0.056106	0.023762	T
7	2002-10-24	-0.271795	-0.033898	T
8	2002-11-15	0.108108	0.031954	T
9	2002-12-23	-0.473684	-0.002849	T
10	2003-01-28	-0.071429	0.024000	T
11	2003-03-06	0.086538	-0.006326	T
12	2003-04-23	0.181250	0.063467	T

13	2003-04-24	0.287805	0.019005	T
14	2003-05-05	0.031111	-0.019992	T
15	2003-05-06	0.052023	0.006356	T
16	2003-07-21	0.167702	-0.041442	T
17	2003-07-24	0.050000	-0.039175	T
18	2003-08-06	0.236715	0.009471	T
19	2003-10-21	0.233831	0.016166	T
20	2003-11-10	-0.102703	0.023519	T
21	2003-11-13	0.360489	-0.010616	T
22	2004-01-27	0.307359	-0.012557	T
23	2004-02-17	0.179724	0.026414	T
24	2004-02-18	0.172840	-0.002041	T
25	2004-04-21	0.497436	0.003647	T
26	2004-05-11	0.107843	0.003689	T
27	2004-05-25	-0.035461	0.000000	T
28	2004-07-22	0.222222	0.005544	T
29	2004-07-29	0.075472	0.000000	T
30	2004-08-10	-0.062147	0.010000	T
31	2004-10-21	0.329949	-0.029478	T
32	2004-10-26	-0.324675	-0.008016	T
33	2004-11-05	0.052632	-0.001521	T
34	2004-11-11	0.330882	0.004216	T
35	2004-12-01	0.482353	0.014961	T
36	2005-01-26	0.338346	-0.004858	T
37	2005-01-31	0.344538	0.011925	T
38	2005-02-18	0.378378	-0.004938	T
39	2005-03-31	0.321212	-0.002946	T
40	2005-04-20	0.296875	-0.008207	T
41	2005-04-25	0.303922	-0.009766	T
42	2005-05-10	0.185185	0.001281	T
43	2005-07-20	0.498069	0.000841	T
44	2005-07-21	0.239024	-0.010021	T
45	2005-08-15	0.179916	0.002459	T
46	2005-10-19	0.257384	0.014027	T
47	2005-10-20	0.178295	-0.017865	T
48	2005-11-01	0.264574	-0.003353	T
49	2005-12-06	0.088757	-0.015625	T

	Date	Sentiment	Day Return	Ticker
0	2002-02-07	0.044776	-0.005927	TAP
1	2002-04-25	0.179811	-0.016717	TAP
2	2002-07-25	0.171429	0.061953	TAP
3	2002-10-24	0.203620	-0.010245	TAP
4	2003-02-06	0.109635	-0.148865	TAP
5	2003-04-29	-0.061728	0.099770	TAP
6	2003-07-24	0.003300	-0.028974	TAP
7	2003-07-29	0.280255	0.000962	TAP
8	2003-10-23	0.179916	0.009174	TAP
9	2003-11-05	-0.048889	-0.001256	TAP
10	2004-01-28	-0.264516	0.007130	TAP
11	2004-02-05	0.165714	0.028428	TAP
12	2004-04-22	0.205240	-0.005961	TAP
13	2004-05-05	-0.092857	0.008533	TAP
14	2004-07-22	0.088000	-0.025572	TAP
15	2004-10-28	-0.076412	0.023802	TAP
16	2005-02-09	0.144033	-0.028420	TAP
17	2005-04-28	-0.003534	-0.136986	TAP
18	2005-08-02	-0.135678	0.073641	TAP

19	2005-11-01	-0.204082	-0.003962	TAP
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	0.134615	-0.012598	TE
1	2002-09-25	-0.180723	0.118339	TE
2	2004-02-09	-0.339623	0.000676	TE
3	2004-07-29	0.036269	0.014151	TE
4	2005-02-01	0.103448	-0.011882	TE
5	2005-03-23	0.186147	0.004545	TE
6	2005-07-27	0.240642	0.003678	TE
	Date	Sentiment	Day Return	Ticker
0	2001-04-18	-0.244444	0.000000	TER
1	2002-04-17	-0.043956	0.003871	TER
2	2002-07-17	-0.285714	-0.122090	TER
3	2002-10-16	-0.439024	-0.034737	TER
4	2003-01-15	-0.327511	-0.116327	TER
5	2003-04-16	-0.293578	-0.076318	TER
6	2003-07-16	-0.091837	-0.094086	TER
7	2003-10-15	-0.165829	-0.015049	TER
8	2004-01-15	-0.016949	0.083424	TER
9	2004-04-21	0.054187	-0.030867	TER
10	2004-07-21	0.263158	-0.104955	TER
11	2004-10-20	-0.275510	0.123318	TER
12	2005-01-19	0.026178	-0.042667	TER
13	2005-04-20	-0.152263	-0.078907	TER
14	2005-07-20	-0.068323	0.086667	TER
15	2005-10-10	0.253886	-0.069325	TER
16	2005-10-19	-0.148325	-0.023240	TER
	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.048544	0.073583	TEX
1	2002-05-17	0.065789	0.010909	TEX
2	2002-07-22	0.087500	0.005391	TEX
3	2002-07-25	-0.064378	-0.010106	TEX
4	2002-10-24	-0.062992	-0.022727	TEX
5	2003-01-24	-0.185965	0.123902	TEX
6	2003-02-20	0.004292	0.009955	TEX
7	2003-04-24	0.126761	0.000000	TEX
8	2003-07-24	-0.081395	0.023650	TEX
9	2003-10-23	0.139932	-0.004002	TEX
10	2004-02-19	0.111940	-0.012138	TEX
11	2004-04-22	0.245763	0.024722	TEX
12	2004-05-12	0.363636	-0.013816	TEX
13	2004-07-22	0.298246	0.042553	TEX
14	2004-10-28	0.209877	-0.039795	TEX
15	2005-03-04	0.272727	0.047793	TEX
16	2005-06-01	0.188406	0.035012	TEX
17	2005-08-04	0.242525	-0.019231	TEX
18	2005-10-28	0.096990	-0.011932	TEX
	Date	Sentiment	Day Return	Ticker
0	2001-05-22	0.182131	0.015405	TGT
1	2001-08-21	0.129568	-0.046900	TGT
2	2001-11-20	0.156863	-0.026667	TGT
3	2002-05-21	0.252525	-0.043959	TGT
4	2002-08-15	0.055944	0.032353	TGT
5	2002-11-14	0.000000	0.075120	TGT
6	2003-02-20	0.215827	-0.032876	TGT
7	2003-05-15	0.042017	-0.009770	TGT
8	2003-08-14	0.140299	-0.020779	TGT

9	2003-11-13	0.173789	-0.023535	TGT
10	2004-01-08	-0.263158	-0.034271	TGT
11	2004-02-05	-0.294118	0.002307	TGT
12	2004-02-19	0.285199	-0.027739	TGT
13	2004-03-04	-0.285714	0.004129	TGT
14	2004-04-08	-0.200000	-0.022355	TGT
15	2004-05-06	-0.384615	-0.006973	TGT
16	2004-05-13	0.183673	-0.018864	TGT
17	2004-06-03	-0.200000	0.008000	TGT
18	2004-07-08	-0.333333	-0.016393	TGT
19	2004-08-05	-0.384615	-0.034451	TGT
20	2004-08-12	0.220472	0.026961	TGT
21	2004-09-02	-0.166667	0.016900	TGT
22	2004-10-07	-0.400000	-0.007372	TGT
23	2004-11-04	-0.272727	0.019059	TGT
24	2004-11-11	0.221122	-0.002162	TGT
25	2004-12-02	-0.400000	0.011778	TGT
26	2005-02-17	0.337931	0.009662	TGT
27	2005-03-03	-1.000000	-0.007561	TGT
28	2005-04-07	-0.176471	0.009751	TGT
29	2005-05-05	-0.250000	-0.004632	TGT
30	2005-05-12	0.323194	0.027368	TGT
31	2005-06-02	-0.333333	0.012037	TGT
32	2005-08-11	0.263492	-0.018519	TGT
33	2005-11-10	0.145299	0.047153	TGT

	Date	Sentiment	Day Return	Ticker
0	2001-04-04	0.220690	0.046517	THC
1	2002-04-02	0.036364	0.011111	THC
2	2002-07-11	0.165468	0.052172	THC
3	2002-10-02	0.114865	0.010784	THC
4	2002-11-01	-0.653386	-0.101999	THC
5	2002-11-07	-0.525130	0.056711	THC
6	2002-12-03	-0.298174	-0.017080	THC
7	2003-01-13	-0.469586	0.010857	THC
8	2003-04-10	-0.432258	0.040662	THC
9	2003-05-14	-0.479245	0.006098	THC
10	2003-08-07	-0.203209	0.022456	THC
11	2003-11-11	-0.601504	0.021961	THC
12	2004-03-16	-0.345510	0.080882	THC
13	2004-05-04	-0.176471	0.016807	THC
14	2004-08-03	-0.136126	0.029524	THC
15	2004-11-02	-0.275304	0.023188	THC
16	2004-12-15	0.033451	0.013084	THC
17	2005-03-08	-0.125000	0.011818	THC
18	2005-05-03	-0.006012	-0.042149	THC
19	2005-08-02	-0.044554	0.043974	THC
20	2005-11-01	-0.220779	-0.021378	THC

	Date	Sentiment	Day Return	Ticker
0	2001-11-14	-0.200000	-0.012195	TIF
1	2002-05-14	-0.076923	0.005013	TIF
2	2002-08-13	-0.194444	-0.002581	TIF
3	2002-11-13	0.000000	-0.007836	TIF
4	2003-01-07	-0.714286	0.002401	TIF
5	2003-02-26	0.324138	0.011087	TIF
6	2003-05-14	-0.095238	0.010784	TIF
7	2003-08-13	0.281553	0.046434	TIF
8	2003-11-13	0.376000	-0.022951	TIF

9	2004-01-08	0.189189	-0.031142	TIF
10	2004-02-25	0.413793	0.025988	TIF
11	2004-05-13	0.154639	-0.026286	TIF
12	2004-08-12	0.169811	-0.073504	TIF
13	2004-11-11	0.226190	0.018836	TIF
14	2005-01-07	0.265306	-0.007874	TIF
15	2005-02-28	0.189189	0.005000	TIF
16	2005-05-13	0.241379	-0.054839	TIF
17	2005-08-31	0.491803	0.039444	TIF
18	2005-11-30	0.389474	0.017500	TIF

	Date	Sentiment	Day Return	Ticker
0	2002-04-18	-0.452991	-0.015625	TMK
1	2002-07-18	-0.490446	-0.032343	TMK
2	2002-10-22	-0.156069	0.010535	TMK
3	2003-02-06	-0.283951	-0.011681	TMK
4	2003-04-22	-0.126214	0.028947	TMK
5	2003-07-22	-0.246753	-0.002308	TMK
6	2003-10-23	-0.061611	0.025511	TMK
7	2004-02-10	-0.177143	0.017329	TMK
8	2004-04-22	-0.322835	-0.001170	TMK
9	2004-07-22	-0.256410	-0.006883	TMK
10	2004-10-21	-0.456410	-0.006200	TMK
11	2005-02-10	-0.428571	-0.034053	TMK
12	2005-04-21	-0.281553	0.015269	TMK
13	2005-07-21	-0.300448	-0.019503	TMK
14	2005-10-20	-0.306306	-0.024436	TMK

	Date	Sentiment	Day Return	Ticker
0	2001-04-27	0.354839	-0.013333	TMO
1	2002-04-25	-0.039106	-0.029889	TMO
2	2002-04-30	-0.170507	-0.005263	TMO
3	2002-07-24	0.133858	0.072464	TMO
4	2002-07-30	0.060403	0.007220	TMO
5	2002-10-23	0.142857	0.047025	TMO
6	2002-11-15	0.048077	0.024691	TMO
7	2003-01-24	0.106719	-0.021902	TMO
8	2003-02-06	0.076923	-0.002248	TMO
9	2003-04-23	0.028986	0.006552	TMO
10	2003-04-24	0.095477	-0.055118	TMO
11	2003-07-23	0.205479	0.028111	TMO
12	2003-10-22	0.025210	0.023474	TMO
13	2003-11-11	0.292683	0.004869	TMO
14	2004-01-22	0.419355	0.011636	TMO
15	2004-02-05	0.439252	-0.019538	TMO
16	2004-03-17	0.328767	0.018764	TMO
17	2004-04-28	0.417476	-0.032280	TMO
18	2004-06-01	0.190476	0.000326	TMO
19	2004-06-23	-0.563636	0.021622	TMO
20	2004-07-28	0.123894	-0.039753	TMO
21	2004-10-27	0.242424	0.080074	TMO
22	2005-01-20	0.102804	0.017747	TMO
23	2005-02-03	0.083333	-0.051327	TMO
24	2005-04-27	0.148148	-0.025100	TMO
25	2005-07-27	0.341176	0.006667	TMO
26	2005-10-26	0.333333	-0.022876	TMO
27	2005-12-22	0.016949	-0.014539	TMO

	Date	Sentiment	Day Return	Ticker
0	2002-07-29	0.016043	-0.028897	TSN

1	2002-11-11	0.278195	0.030331	TSN
2	2003-01-27	-0.065421	-0.069091	TSN
3	2003-04-28	0.019231	0.024599	TSN
4	2003-07-28	-0.053097	0.008711	TSN
5	2003-11-10	0.147208	-0.008904	TSN
6	2004-01-26	0.122677	0.087808	TSN
7	2004-04-26	0.216730	-0.029672	TSN
8	2004-07-26	0.213675	-0.073684	TSN
9	2004-11-15	0.172996	-0.043137	TSN
10	2005-01-31	0.019048	0.040606	TSN
11	2005-05-02	0.185520	-0.005143	TSN
12	2005-08-01	0.193916	0.072923	TSN
13	2005-11-14	0.078838	0.050254	TSN

	Date	Sentiment	Day Return	Ticker
0	2001-07-18	0.436464	-0.029348	TWX
1	2002-04-24	-0.019231	0.015789	TWX
2	2002-07-24	0.094340	0.065421	TWX
3	2002-08-21	-0.125749	0.030935	TWX
4	2002-10-23	-0.163793	0.009701	TWX
5	2003-01-29	-0.096296	-0.002920	TWX
6	2003-04-17	-0.539683	0.010425	TWX
7	2003-04-23	0.121622	0.018923	TWX
8	2003-07-23	0.172131	-0.044985	TWX
9	2003-10-22	-0.032787	-0.020169	TWX
10	2004-01-28	0.106061	-0.020720	TWX
11	2004-04-28	0.377163	-0.007812	TWX
12	2004-06-24	0.220339	0.004035	TWX
13	2004-07-28	0.232227	-0.022314	TWX
14	2004-11-03	0.214876	-0.000602	TWX
15	2005-01-31	0.164179	0.001112	TWX
16	2005-02-04	0.277259	-0.009879	TWX
17	2005-04-21	0.232704	0.007450	TWX
18	2005-05-04	0.095238	0.017069	TWX
19	2005-08-03	0.175385	0.013498	TWX
20	2005-11-02	0.535211	-0.001116	TWX

	Date	Sentiment	Day Return	Ticker
0	2001-10-17	-0.304659	-0.057953	TXN
1	2002-04-15	-0.042017	-0.003721	TXN
2	2002-07-22	0.066667	-0.058753	TXN
3	2002-10-21	-0.153846	0.005285	TXN
4	2002-12-12	0.203883	-0.007964	TXN
5	2003-01-22	-0.057592	0.010638	TXN
6	2003-04-15	-0.079755	0.066254	TXN
7	2003-05-15	-0.113772	-0.006085	TXN
8	2003-06-10	-0.448276	0.008408	TXN
9	2003-07-21	-0.243446	-0.025613	TXN
10	2003-09-09	-0.164384	-0.007059	TXN
11	2003-10-20	-0.021277	0.015427	TXN
12	2003-12-08	-0.210526	-0.016028	TXN
13	2004-01-26	0.114583	0.025321	TXN
14	2004-03-08	-0.157233	-0.033175	TXN
15	2004-04-14	0.010989	-0.009326	TXN
16	2004-06-07	-0.140845	0.024609	TXN
17	2004-07-20	-0.106918	0.036190	TXN
18	2004-09-08	-0.265306	0.011278	TXN
19	2004-10-18	-0.052174	0.001900	TXN
20	2004-12-07	-0.128834	-0.018824	TXN

21	2005-01-25	-0.209877	0.005714	TXN
22	2005-03-07	-0.255474	0.018987	TXN
23	2005-04-18	-0.112782	0.018214	TXN
24	2005-06-07	-0.096774	-0.022222	TXN
25	2005-07-25	0.015504	-0.012903	TXN
26	2005-09-08	0.074468	0.011084	TXN
27	2005-10-24	-0.013333	0.009138	TXN
28	2005-12-07	-0.184783	0.004790	TXN
	Date	Sentiment	Day Return	Ticker
0	2001-04-19	-0.056604	-0.028082	TXT
1	2002-04-18	-0.027972	-0.037500	TXT
2	2002-07-18	0.077519	0.004841	TXT
3	2002-10-17	-0.004785	0.054966	TXT
4	2003-01-23	0.082067	0.041053	TXT
5	2003-03-28	-0.221719	-0.003172	TXT
6	2003-04-16	-0.107438	-0.032842	TXT
7	2003-07-17	0.048128	0.035768	TXT
8	2003-10-16	0.154812	0.013760	TXT
9	2004-01-29	0.192727	-0.017772	TXT
10	2004-04-22	0.157360	0.050045	TXT
11	2004-07-22	0.281853	0.007382	TXT
12	2004-10-21	0.140684	0.016844	TXT
13	2005-01-27	0.206107	0.026247	TXT
14	2005-04-21	0.265152	-0.011429	TXT
15	2005-07-21	0.188525	0.000000	TXT
16	2005-10-20	0.080460	-0.025501	TXT
	Date	Sentiment	Day Return	Ticker
0	2001-04-18	0.206897	0.024742	TYC
1	2001-07-18	-0.058201	0.014354	TYC
2	2002-06-05	-0.240000	0.017647	TYC
3	2003-11-04	-0.144981	0.044084	TYC
4	2004-02-03	0.106870	-0.009266	TYC
5	2004-05-26	-0.364706	0.005709	TYC
6	2004-08-03	0.127413	-0.016594	TYC
7	2004-11-01	0.072464	0.014400	TYC
8	2005-02-01	0.118644	-0.002601	TYC
9	2005-05-03	0.134021	0.038796	TYC
10	2005-08-02	-0.075099	-0.005355	TYC
11	2005-11-16	-0.036036	0.022605	TYC
	Date	Sentiment	Day Return	Ticker
0	2002-04-15	0.198529	-0.030431	UIS
1	2002-07-18	0.301887	-0.011111	UIS
2	2002-10-14	0.193103	0.016541	UIS
3	2003-01-21	0.166667	0.015857	UIS
4	2003-04-14	0.141762	0.017172	UIS
5	2003-07-17	0.142857	-0.003994	UIS
6	2003-10-15	0.256198	0.010899	UIS
7	2004-01-20	0.350365	-0.063694	UIS
8	2004-04-15	0.397129	-0.086667	UIS
9	2004-07-15	-0.087452	-0.025902	UIS
10	2004-10-14	0.250000	-0.041516	UIS
11	2005-01-25	0.067729	-0.058531	UIS
12	2005-04-14	0.018018	-0.044034	UIS
13	2005-07-20	0.173745	-0.016541	UIS
14	2005-10-18	-0.127036	-0.006734	UIS
	Date	Sentiment	Day Return	Ticker
0	2002-05-08	-0.147059	-0.001866	UNM

1	2002-08-07	-0.086580	0.000000	UNM
2	2002-11-07	-0.124153	-0.018537	UNM
3	2003-02-06	-0.282937	-0.151995	UNM
4	2003-03-31	0.081967	0.048128	UNM
5	2003-04-25	-0.102326	-0.094340	UNM
6	2003-08-06	-0.022587	0.022305	UNM
7	2003-11-06	-0.161290	0.025333	UNM
8	2004-02-05	-0.169877	0.066474	UNM
9	2004-05-06	-0.035211	-0.043478	UNM
10	2004-08-05	0.086957	0.035669	UNM
11	2004-11-04	0.010929	0.026298	UNM
12	2004-11-19	-0.216545	-0.005829	UNM
13	2005-02-03	0.052632	0.002910	UNM
14	2005-05-04	-0.086538	0.030030	UNM
15	2005-08-03	0.041322	0.045078	UNM
16	2005-11-02	0.089820	0.042959	UNM

	Date	Sentiment	Day Return	Ticker
0	2002-04-25	0.306122	0.018215	UNP
1	2002-07-18	0.221622	-0.014716	UNP
2	2002-10-24	0.260504	0.001473	UNP
3	2003-01-22	0.273408	-0.036118	UNP
4	2003-03-25	-0.185185	0.011701	UNP
5	2003-04-24	0.105413	-0.003381	UNP
6	2003-07-24	0.206897	0.018456	UNP
7	2003-10-23	0.131944	0.034304	UNP
8	2004-01-21	0.202073	0.015303	UNP
9	2004-03-01	-0.364162	-0.003030	UNP
10	2004-04-29	-0.007519	-0.009686	UNP
11	2004-07-22	0.182058	-0.009615	UNP
12	2004-10-21	0.115044	0.021776	UNP
13	2005-01-24	0.222222	-0.025785	UNP
14	2005-03-22	0.060241	0.026647	UNP
15	2005-04-21	0.204225	0.017615	UNP
16	2005-07-21	0.173127	-0.010335	UNP
17	2005-10-27	0.198847	-0.009308	UNP

	Date	Sentiment	Day Return	Ticker
0	2002-07-23	0.277778	-0.033654	UPS
1	2002-10-22	0.101928	-0.029916	UPS
2	2003-01-28	0.126100	0.007096	UPS
3	2003-04-22	0.317221	0.020561	UPS
4	2003-07-22	0.239264	-0.011085	UPS
5	2003-10-21	0.323077	0.003200	UPS
6	2004-01-29	0.390071	0.000966	UPS
7	2004-01-30	-0.083871	-0.010826	UPS
8	2004-04-22	0.236486	0.008976	UPS
9	2004-04-28	0.105691	-0.009920	UPS
10	2004-07-22	0.205882	0.008750	UPS
11	2004-07-29	0.309942	0.003897	UPS
12	2004-10-21	0.219331	0.014954	UPS
13	2004-10-26	0.077720	0.011742	UPS
14	2005-01-27	0.239130	-0.014645	UPS
15	2005-01-28	0.102703	0.002028	UPS
16	2005-04-21	0.276995	0.001986	UPS
17	2005-04-29	0.433071	0.016971	UPS
18	2005-07-21	0.301310	-0.018453	UPS
19	2005-10-20	0.353383	0.006111	UPS

Date Sentiment Day Return Ticker

0	2002-04-16	-0.054945	0.006127	USB
1	2002-07-16	-0.053381	-0.024096	USB
2	2002-07-23	0.213115	-0.027924	USB
3	2002-08-13	0.262295	-0.009324	USB
4	2002-10-15	-0.282353	-0.007692	USB
5	2003-01-21	-0.060345	-0.032399	USB
6	2003-02-03	0.143939	0.000000	USB
7	2003-02-19	-0.260000	-0.005778	USB
8	2003-04-15	-0.023923	0.031281	USB
9	2003-05-16	0.014354	0.016115	USB
10	2003-07-15	-0.098214	-0.027972	USB
11	2003-10-21	0.104762	0.027419	USB
12	2003-12-22	-0.146341	-0.003114	USB
13	2004-01-20	-0.065990	0.007143	USB
14	2004-04-20	0.051724	-0.017871	USB
15	2004-06-09	0.210191	-0.011319	USB
16	2004-07-20	0.129870	0.007511	USB
17	2004-09-23	0.075630	-0.005563	USB
18	2004-10-19	-0.049724	-0.033628	USB
19	2005-01-18	0.032258	0.020724	USB
20	2005-04-19	0.182266	-0.025480	USB
21	2005-07-19	0.417582	0.005960	USB
22	2005-10-18	0.341463	-0.013571	USB

	Date	Sentiment	Day Return	Ticker
0	2002-04-17	-0.238532	-0.040550	UTX
1	2002-07-17	0.131222	0.014844	UTX
2	2002-10-17	0.040000	0.043478	UTX
3	2003-01-16	0.110169	0.013936	UTX
4	2003-04-17	0.008197	-0.036609	UTX
5	2003-07-17	0.101215	-0.004321	UTX
6	2003-10-16	0.235714	0.008363	UTX
7	2004-01-08	-0.045045	0.000949	UTX
8	2004-01-20	0.123596	-0.021975	UTX
9	2004-04-21	0.046512	-0.002698	UTX
10	2004-07-21	0.189873	0.009257	UTX
11	2004-10-20	0.134921	-0.001666	UTX
12	2004-11-18	-0.104478	-0.000307	UTX
13	2005-01-21	0.232653	-0.006650	UTX
14	2005-04-20	0.238806	-0.019406	UTX
15	2005-07-20	0.250936	0.013463	UTX
16	2005-10-18	0.066038	-0.017892	UTX

	Date	Sentiment	Day Return	Ticker
0	2002-02-13	0.200000	0.022761	VFC
1	2002-03-20	0.051643	0.009472	VFC
2	2002-04-23	0.187879	0.011303	VFC
3	2002-04-26	0.166667	-0.004308	VFC
4	2002-05-24	-0.146341	0.002773	VFC
5	2002-06-06	0.241935	0.005524	VFC
6	2002-07-09	0.352113	-0.016359	VFC
7	2002-07-17	0.113122	-0.056233	VFC
8	2002-07-18	-0.188406	-0.001362	VFC
9	2002-09-25	-0.093596	0.039968	VFC
10	2002-10-09	0.076023	-0.023333	VFC
11	2002-10-17	0.081395	0.061937	VFC
12	2002-11-05	0.235669	0.005650	VFC
13	2002-12-19	0.000000	-0.012606	VFC
14	2003-01-10	0.195122	0.006702	VFC

15	2003-02-11	0.285141	0.046608	VFC
16	2003-03-03	0.428571	0.000588	VFC
17	2003-03-20	-0.020921	0.011475	VFC
18	2003-04-22	0.148148	0.040604	VFC
19	2003-05-01	0.280000	-0.019883	VFC
20	2003-06-13	-0.185185	-0.060533	VFC
21	2003-07-07	0.473684	0.045535	VFC
22	2003-07-17	0.256281	0.003835	VFC
23	2003-07-22	-0.074627	0.037099	VFC
24	2003-09-11	0.405405	0.000509	VFC
25	2003-09-25	0.209040	-0.009729	VFC
26	2003-10-23	0.277778	0.026852	VFC
27	2003-12-19	0.458128	0.000954	VFC
28	2004-02-11	0.341564	0.000000	VFC
29	2004-03-24	0.315789	0.032616	VFC
30	2004-04-27	0.365854	0.001053	VFC
31	2004-07-21	0.348837	-0.013682	VFC
32	2004-10-21	0.414286	0.014904	VFC
33	2005-02-08	0.464435	0.091228	VFC
34	2005-04-26	0.183486	0.022577	VFC
35	2005-07-21	0.358140	-0.006979	VFC
36	2005-10-21	0.205882	-0.024545	VFC

	Date	Sentiment	Day Return	Ticker
0	2002-07-30	-0.080000	0.003850	VLO
1	2002-10-30	-0.302326	0.039517	VLO
2	2003-01-28	-0.099010	-0.033577	VLO
3	2003-04-22	-0.094170	-0.006771	VLO
4	2003-04-29	-0.013699	-0.023356	VLO
5	2003-05-14	-0.102041	0.001823	VLO
6	2003-07-24	-0.202186	-0.017639	VLO
7	2003-07-29	-0.369863	-0.002204	VLO
8	2003-10-28	-0.064935	0.006410	VLO
9	2003-10-30	-0.201754	0.041509	VLO
10	2004-01-15	0.020408	-0.010600	VLO
11	2004-01-27	0.156757	-0.002774	VLO
12	2004-01-29	-0.294118	-0.014890	VLO
13	2004-02-05	0.072000	-0.000936	VLO
14	2004-04-28	0.066667	0.023016	VLO
15	2004-04-29	-0.225806	-0.015920	VLO
16	2004-07-29	0.092683	0.008322	VLO
17	2004-10-26	-0.026178	-0.007117	VLO
18	2004-10-28	-0.076923	-0.024942	VLO
19	2004-11-30	0.035088	-0.004468	VLO
20	2005-01-27	0.019608	0.025852	VLO
21	2005-02-01	0.125828	0.054815	VLO
22	2005-02-17	-0.389610	-0.019164	VLO
23	2005-04-21	-0.152542	0.069462	VLO
24	2005-04-25	0.011236	0.021543	VLO
25	2005-04-28	-0.027027	-0.020601	VLO
26	2005-07-26	-0.117021	-0.027807	VLO
27	2005-07-28	0.219178	-0.010017	VLO
28	2005-10-31	-0.190476	0.015340	VLO

	Date	Sentiment	Day Return	Ticker
0	2001-04-24	-0.142857	0.007498	VMC
1	2002-04-23	0.120370	0.005806	VMC
2	2002-07-25	-0.082251	0.028375	VMC
3	2002-10-23	-0.242424	0.010711	VMC

4	2003-01-28	-0.194030	0.013373	VMC
5	2003-02-04	0.057269	-0.021861	VMC
6	2003-04-23	-0.064516	0.014488	VMC
7	2003-04-29	-0.032787	0.023184	VMC
8	2003-07-08	-0.107692	-0.009524	VMC
9	2003-07-23	-0.104762	-0.000801	VMC
10	2003-07-29	-0.070000	0.054262	VMC
11	2003-10-28	0.070968	0.011136	VMC
12	2003-11-13	-0.107914	-0.007778	VMC
13	2004-01-22	-0.154472	-0.002008	VMC
14	2004-02-03	0.187166	-0.007269	VMC
15	2004-04-21	-0.167630	0.006915	VMC
16	2004-04-29	0.150000	-0.006174	VMC
17	2004-07-22	-0.109589	-0.004831	VMC
18	2004-07-29	0.111111	0.035153	VMC
19	2004-10-12	0.023810	-0.040511	VMC
20	2004-10-28	0.103448	-0.002035	VMC
21	2004-11-22	-0.232558	-0.002127	VMC
22	2005-01-26	-0.225434	0.004011	VMC
23	2005-02-01	0.038760	-0.013298	VMC
24	2005-04-26	-0.158730	-0.010987	VMC
25	2005-04-28	0.218182	-0.024954	VMC
26	2005-07-26	-0.132075	0.016571	VMC
27	2005-07-27	0.096154	-0.007654	VMC
28	2005-10-28	-0.053763	-0.001882	VMC
29	2005-12-01	-0.037037	0.008175	VMC

	Date	Sentiment	Day Return	Ticker
0	2001-07-26	0.157407	-0.001482	VRSN
1	2001-10-25	0.147982	0.094378	VRSN
2	2001-12-13	0.071429	-0.003092	VRSN
3	2002-04-25	-0.309237	0.021277	VRSN
4	2002-07-10	-0.563218	0.006048	VRSN
5	2002-07-25	0.020576	-0.070796	VRSN
6	2002-10-24	0.083700	-0.001348	VRSN
7	2003-01-23	0.147410	0.003824	VRSN
8	2003-04-24	0.184358	-0.052385	VRSN
9	2003-07-24	0.257143	-0.052711	VRSN
10	2003-10-23	0.166667	-0.026613	VRSN
11	2004-01-29	0.200000	-0.050267	VRSN
12	2004-04-22	0.175000	0.015104	VRSN
13	2004-05-24	0.062500	0.017748	VRSN
14	2004-07-22	0.239437	0.032165	VRSN
15	2004-10-20	0.283951	-0.031264	VRSN
16	2005-01-10	0.250000	0.000324	VRSN
17	2005-01-26	0.350000	0.028812	VRSN
18	2005-04-20	0.292135	0.009438	VRSN
19	2005-07-20	0.307087	0.009749	VRSN
20	2005-09-29	-0.107143	-0.002896	VRSN
21	2005-10-19	0.074074	0.031068	VRSN

	Date	Sentiment	Day Return	Ticker
0	2002-04-23	0.113821	0.016203	VZ
1	2002-05-07	0.148387	-0.018137	VZ
2	2002-07-31	0.044335	0.069692	VZ
3	2002-08-06	-0.014815	-0.015815	VZ
4	2002-08-20	-0.600000	-0.006250	VZ
5	2002-10-25	0.327273	0.008828	VZ
6	2002-11-13	-0.125000	-0.017973	VZ

7	2003-01-29	0.327103	0.022695	VZ
8	2003-02-25	0.064935	0.016276	VZ
9	2003-04-22	0.416268	0.022256	VZ
10	2003-05-13	-0.118110	-0.004261	VZ
11	2003-07-29	0.248120	-0.023448	VZ
12	2003-08-05	0.007874	-0.022315	VZ
13	2003-09-05	-0.315315	-0.013587	VZ
14	2003-09-23	0.211538	-0.000603	VZ
15	2003-10-06	-0.391304	0.002967	VZ
16	2003-10-15	0.222222	0.011635	VZ
17	2003-10-28	0.161972	-0.003614	VZ
18	2003-11-14	0.115578	0.021297	VZ
19	2004-01-29	0.426160	0.005149	VZ
20	2004-02-25	0.121693	-0.002362	VZ
21	2004-04-27	0.333333	-0.013158	VZ
22	2004-05-11	-0.130952	0.000277	VZ
23	2004-05-19	0.376147	-0.008516	VZ
24	2004-07-27	0.251969	0.009600	VZ
25	2004-08-10	-0.037975	0.018499	VZ
26	2004-10-12	-0.094118	0.015725	VZ
27	2004-10-21	0.260504	-0.007731	VZ
28	2004-10-28	0.320144	-0.001015	VZ
29	2004-11-15	-0.074627	-0.005464	VZ
30	2005-01-07	0.243902	-0.009799	VZ
31	2005-01-27	0.366071	-0.003611	VZ
32	2005-02-14	0.196347	-0.005769	VZ
33	2005-02-23	0.066667	0.004237	VZ
34	2005-04-27	-0.085714	0.022351	VZ
35	2005-05-10	-0.005714	-0.000873	VZ
36	2005-07-26	0.377358	-0.007272	VZ
37	2005-08-02	-0.028571	-0.002943	VZ
38	2005-10-27	0.237037	-0.017880	VZ
39	2005-11-07	0.066667	-0.013562	VZ

	Date	Sentiment	Day Return	Ticker
0	2002-05-07	0.184211	-0.006536	WAG
1	2003-06-23	-0.111111	-0.076565	WAG
2	2003-08-05	0.055838	-0.010224	WAG
3	2003-10-08	-0.040000	-0.000913	WAG
4	2003-11-04	0.244444	-0.000565	WAG
5	2004-02-17	0.239024	0.011587	WAG
6	2004-05-04	0.225806	-0.002279	WAG
7	2004-08-03	0.152174	-0.002736	WAG
8	2004-11-04	0.383562	0.017227	WAG
9	2005-02-22	0.270440	-0.015009	WAG
10	2005-05-10	0.333333	-0.006580	WAG
11	2005-08-09	0.286344	0.012385	WAG
12	2005-09-26	-0.200000	-0.011905	WAG
13	2005-11-03	0.132353	0.018048	WAG

	Date	Sentiment	Day Return	Ticker
0	2001-04-27	0.038961	0.065875	WAT
1	2002-03-25	-1.000000	0.011228	WAT
2	2002-04-23	-0.361868	-0.042478	WAT
3	2002-07-23	-0.129412	0.053699	WAT
4	2002-10-22	-0.098814	-0.068639	WAT
5	2003-01-28	-0.138756	0.076214	WAT
6	2003-04-22	0.067961	0.093897	WAT
7	2003-07-22	0.034783	-0.012847	WAT

8	2003-10-22	0.218487	0.019856	WAT
9	2004-01-29	0.177489	0.008571	WAT
10	2004-04-28	0.213115	0.030198	WAT
11	2004-07-27	0.198157	0.128477	WAT
12	2004-10-26	0.360465	-0.025124	WAT
13	2005-01-27	0.360324	0.012882	WAT
14	2005-04-26	0.005181	0.007752	WAT
15	2005-07-26	0.128440	0.079573	WAT
16	2005-10-25	-0.038095	-0.017857	WAT
	Date	Sentiment	Day Return	Ticker
0	2002-05-02	0.306773	0.011012	WEN
1	2002-05-31	0.157895	-0.005433	WEN
2	2002-07-25	0.305699	-0.012705	WEN
3	2002-10-24	0.422222	-0.033954	WEN
4	2003-02-03	0.224913	0.019685	WEN
5	2003-04-24	0.144279	-0.012784	WEN
6	2003-07-24	0.100000	-0.020443	WEN
7	2003-10-23	0.122449	0.005025	WEN
8	2004-02-02	0.320635	-0.023932	WEN
9	2004-04-22	0.091633	0.000914	WEN
10	2004-07-22	0.026316	-0.007921	WEN
11	2004-10-22	-0.043478	-0.010889	WEN
12	2005-04-28	-0.307317	-0.019149	WEN
13	2005-07-29	0.109718	0.009346	WEN
14	2005-10-27	-0.117647	-0.034091	WEN
	Date	Sentiment	Day Return	Ticker
0	2002-04-16	0.026316	-0.000200	WFC
1	2002-07-16	-0.113636	0.001060	WFC
2	2002-10-15	-0.152941	-0.004400	WFC
3	2003-01-21	0.096774	-0.001695	WFC
4	2003-04-15	0.000000	0.020430	WFC
5	2003-07-15	0.221053	0.037977	WFC
6	2003-10-21	0.150685	0.002348	WFC
7	2004-01-20	0.043478	0.003851	WFC
8	2004-04-20	0.219512	-0.010014	WFC
9	2004-07-20	0.222222	-0.001548	WFC
10	2004-10-19	0.012346	-0.005029	WFC
11	2005-01-18	0.368421	0.021779	WFC
12	2005-04-19	0.269231	-0.009580	WFC
13	2005-07-19	0.204545	-0.005949	WFC
14	2005-10-18	-0.010101	-0.004058	WFC
	Date	Sentiment	Day Return	Ticker
0	2001-04-18	0.164179	0.069170	WHR
1	2002-04-17	0.107143	-0.026104	WHR
2	2002-07-16	0.112150	-0.077377	WHR
3	2002-10-16	0.084112	-0.061333	WHR
4	2003-02-05	0.220779	0.024582	WHR
5	2003-04-21	-0.103175	0.019370	WHR
6	2003-07-24	0.000000	-0.047612	WHR
7	2003-10-22	0.048780	-0.003784	WHR
8	2004-02-03	0.392739	-0.035395	WHR
9	2004-04-21	0.218750	-0.019104	WHR
10	2004-07-21	0.285141	-0.028527	WHR
11	2004-10-20	0.175355	-0.011429	WHR
12	2005-02-03	0.327354	-0.012243	WHR
13	2005-04-21	0.333333	0.021538	WHR
14	2005-07-18	0.248408	0.026176	WHR

15	2005-07-21	0.174312	0.011688	WHR
16	2005-10-20	0.237410	-0.006413	WHR
	Date	Sentiment	Day Return	Ticker
0	2004-07-29	-0.126984	NaN	WIN
1	2004-10-27	0.175439	NaN	WIN
2	2005-03-08	-0.011494	-0.022082	WIN
3	2005-03-18	0.202381	0.016249	WIN
4	2005-04-28	0.097561	0.012461	WIN
5	2005-05-04	-0.063830	0.001522	WIN
6	2005-07-27	-0.012346	0.023426	WIN
7	2005-07-29	-0.083333	-0.002143	WIN
8	2005-10-28	-0.147059	0.013855	WIN
9	2005-11-08	-0.016260	0.015152	WIN
10	2005-12-09	0.025641	-0.003239	WIN
	Date	Sentiment	Day Return	Ticker
0	2001-04-26	0.139073	NaN	WLP
1	2001-11-21	0.375000	NaN	WLP
2	2002-02-06	0.305195	NaN	WLP
3	2002-04-12	-0.142857	NaN	WLP
4	2002-04-25	0.188119	NaN	WLP
5	2002-05-07	-0.098039	NaN	WLP
6	2002-07-25	0.008130	NaN	WLP
7	2002-08-05	0.259574	NaN	WLP
8	2002-10-24	0.048485	NaN	WLP
9	2002-10-28	0.000000	NaN	WLP
10	2002-11-04	0.320312	NaN	WLP
11	2003-01-03	-0.205298	NaN	WLP
12	2003-02-03	0.180328	NaN	WLP
13	2003-02-11	-0.133803	NaN	WLP
14	2003-02-12	-0.159533	NaN	WLP
15	2003-02-13	-0.238434	NaN	WLP
16	2003-02-14	-0.430137	NaN	WLP
17	2003-04-24	0.098361	NaN	WLP
18	2003-04-30	-0.110048	NaN	WLP
19	2003-06-04	0.349794	NaN	WLP
20	2003-07-23	0.028571	NaN	WLP
21	2003-07-24	-0.138756	NaN	WLP
22	2003-07-31	0.248227	NaN	WLP
23	2003-10-23	-0.333333	NaN	WLP
24	2003-10-27	0.385000	NaN	WLP
25	2003-11-05	0.219697	NaN	WLP
26	2004-01-07	0.092025	NaN	WLP
27	2004-01-29	0.165877	NaN	WLP
28	2004-02-11	-0.071895	NaN	WLP
29	2004-04-22	-0.052133	NaN	WLP
30	2004-04-28	0.206478	NaN	WLP
31	2004-07-22	-0.225564	NaN	WLP
32	2004-07-27	0.144654	NaN	WLP
33	2004-07-28	-0.078947	NaN	WLP
34	2004-10-26	-0.153488	NaN	WLP
35	2004-10-27	-0.053061	NaN	WLP
36	2005-01-07	0.085470	NaN	WLP
37	2005-02-07	0.407143	NaN	WLP
38	2005-02-09	-0.072917	NaN	WLP
39	2005-04-27	-0.079646	NaN	WLP
40	2005-07-27	0.162791	NaN	WLP
41	2005-08-03	-0.012500	NaN	WLP

42	2005-09-27	0.414634	NaN	WLP
43	2005-10-26	0.196078	NaN	WLP
	Date	Sentiment	Day Return	Ticker
0	2001-05-09	-0.026820	-0.005736	WM
1	2002-05-07	-0.009009	0.019569	WM
2	2002-08-01	0.164062	0.051948	WM
3	2002-10-31	0.264286	-0.032773	WM
4	2003-02-18	0.072993	0.010055	WM
5	2003-04-03	0.193798	-0.033364	WM
6	2003-04-29	-0.052632	0.003724	WM
7	2003-08-05	0.032520	0.022822	WM
8	2003-10-30	0.076305	-0.001928	WM
9	2004-02-12	0.098684	0.003072	WM
10	2004-04-29	0.333333	-0.023938	WM
11	2004-07-29	0.088757	-0.028640	WM
12	2004-10-28	0.330645	0.044161	WM
13	2005-02-10	0.401198	-0.001007	WM
14	2005-04-28	0.173913	-0.022300	WM
15	2005-07-28	0.045113	-0.047751	WM
16	2005-10-27	0.071942	0.031884	WM
	Date	Sentiment	Day Return	Ticker
0	2002-04-25	-0.059524	-0.002326	WMB
1	2002-05-22	-0.204969	0.073333	WMB
2	2002-05-28	-0.012048	0.006471	WMB
3	2002-06-03	-0.218935	-0.173585	WMB
4	2002-06-10	-0.131707	0.016568	WMB
5	2002-07-22	-0.288889	-0.425714	WMB
6	2002-08-01	-0.186667	-0.047619	WMB
7	2002-08-21	-0.201581	0.203333	WMB
8	2002-11-14	-0.098039	0.177215	WMB
9	2003-02-20	0.017647	0.095522	WMB
10	2003-04-09	0.052632	0.027833	WMB
11	2003-04-14	-0.309353	-0.025271	WMB
12	2003-05-13	-0.015544	0.056716	WMB
13	2003-08-12	0.025000	0.023284	WMB
14	2003-11-06	-0.114130	-0.054702	WMB
15	2004-02-19	0.063559	-0.061000	WMB
16	2004-05-06	0.112828	-0.009217	WMB
17	2004-06-17	-0.255034	0.018644	WMB
18	2004-08-05	0.234421	0.015254	WMB
19	2004-11-04	0.223140	0.012355	WMB
20	2004-11-18	-0.053763	0.026063	WMB
21	2005-02-23	0.171717	0.011284	WMB
22	2005-05-05	0.300412	0.012000	WMB
23	2005-05-12	0.291829	-0.056205	WMB
24	2005-08-04	0.371758	0.033488	WMB
25	2005-11-03	0.113333	0.050935	WMB
	Date	Sentiment	Day Return	Ticker
0	2002-02-19	0.204301	-0.001852	WMT
1	2002-05-14	0.447154	-0.001913	WMT
2	2002-08-13	0.349593	0.006197	WMT
3	2002-10-10	0.066667	0.017537	WMT
4	2002-11-07	-0.176471	-0.006440	WMT
5	2002-11-13	0.280000	0.020795	WMT
6	2002-12-05	-0.454545	-0.026084	WMT
7	2003-01-09	-0.200000	0.023054	WMT
8	2003-02-06	-0.384615	-0.035258	WMT

9	2003-02-18	0.284553	-0.011480	WMT
10	2003-03-06	-0.384615	-0.001264	WMT
11	2003-04-10	-0.285714	0.019425	WMT
12	2003-05-08	-0.125000	0.006956	WMT
13	2003-05-13	0.127273	-0.004842	WMT
14	2003-06-05	-0.076923	0.028625	WMT
15	2003-07-10	-0.384615	0.007242	WMT
16	2003-08-07	-0.384615	0.009207	WMT
17	2003-08-13	0.326923	-0.007350	WMT
18	2003-09-04	-0.176471	0.000500	WMT
19	2003-10-09	-0.411765	-0.003717	WMT
20	2003-11-06	-0.368421	0.011913	WMT
21	2003-11-13	0.317647	-0.014729	WMT
22	2003-12-04	-0.200000	-0.002258	WMT
23	2004-01-08	-0.111111	-0.016254	WMT
24	2004-02-05	0.052632	0.007342	WMT
25	2004-02-19	0.467532	0.003093	WMT
26	2004-03-04	0.000000	0.003947	WMT
27	2004-04-08	-0.230769	-0.022418	WMT
28	2004-05-06	-0.230769	-0.021864	WMT
29	2004-05-13	0.294118	0.003451	WMT
30	2004-06-03	-0.250000	0.009813	WMT
31	2004-06-30	0.296875	0.012668	WMT
32	2004-08-05	-0.142857	-0.017925	WMT
33	2004-08-12	0.282051	0.001331	WMT
34	2004-09-02	-0.200000	0.017658	WMT
35	2004-10-07	-0.066667	0.001309	WMT
36	2004-11-04	-0.066667	0.036096	WMT
37	2004-11-16	0.327586	-0.001930	WMT
38	2004-12-02	-0.076923	0.007988	WMT
39	2005-01-06	-0.166667	0.002783	WMT
40	2005-02-03	-0.375000	0.007354	WMT
41	2005-02-17	0.333333	-0.004721	WMT
42	2005-03-03	-0.076923	0.001136	WMT
43	2005-04-07	-0.066667	-0.005693	WMT
44	2005-05-05	-0.384615	0.004550	WMT
45	2005-05-12	0.180000	0.018162	WMT
46	2005-06-02	-0.230769	0.007943	WMT
47	2005-07-07	-0.076923	0.009378	WMT
48	2005-08-04	-0.166667	-0.008050	WMT
49	2005-08-16	0.232558	-0.010196	WMT
50	2005-09-01	-0.285714	0.001112	WMT
51	2005-10-06	-0.230769	-0.000455	WMT
52	2005-11-03	-0.529412	-0.011458	WMT
53	2005-11-14	0.290323	-0.002226	WMT
54	2005-12-01	-0.263158	-0.011525	WMT
	Date	Sentiment	Day Return	Ticker
0	2001-04-17	-0.464968	-0.017143	WY
1	2001-12-20	-0.468085	0.012830	WY
2	2002-04-24	-0.218391	-0.021852	WY
3	2002-07-23	-0.155738	0.010046	WY
4	2002-10-22	-0.311828	-0.013548	WY
5	2002-11-20	-0.585714	0.009524	WY
6	2002-12-12	-0.150000	-0.008848	WY
7	2003-01-22	-0.140097	0.003902	WY
8	2003-04-25	-0.045455	-0.020298	WY
9	2003-07-25	-0.185520	0.002315	WY

10	2003-10-24	-0.104000	-0.004938	WY
11	2004-01-23	-0.241877	-0.036112	WY
12	2004-04-23	-0.106383	0.007413	WY
13	2004-07-23	0.049808	-0.007775	WY
14	2004-10-22	-0.244980	-0.036741	WY
15	2005-01-21	-0.305439	-0.015732	WY
16	2005-04-21	-0.246512	-0.017625	WY
17	2005-07-21	0.033962	0.022139	WY
18	2005-10-21	-0.383513	0.003393	WY

	Date	Sentiment	Day Return	Ticker
0	2002-04-26	0.041667	0.025847	X
1	2002-07-23	-0.089286	-0.041401	X
2	2002-10-21	-0.048077	-0.048889	X
3	2003-01-09	0.017094	0.050613	X
4	2003-01-28	-0.110169	0.010000	X
5	2003-04-29	-0.059322	0.036983	X
6	2003-08-04	-0.123077	0.016199	X
7	2003-10-28	0.004255	0.051551	X
8	2004-01-30	0.105882	0.008889	X
9	2004-04-27	0.133005	-0.074064	X
10	2004-07-27	0.070234	0.020858	X
11	2004-10-26	-0.018182	0.014905	X
12	2005-01-25	0.101449	-0.010445	X
13	2005-04-26	-0.006623	-0.072128	X
14	2005-07-26	-0.207547	0.047722	X
15	2005-10-25	-0.076923	-0.040217	X

	Date	Sentiment	Day Return	Ticker
0	2002-04-24	-0.375000	-0.029063	XEL
1	2002-07-26	-0.325103	-0.056250	XEL
2	2003-01-29	-0.369697	0.017778	XEL
3	2003-03-26	-0.433962	0.024584	XEL
4	2003-04-29	-0.177419	-0.007353	XEL
5	2003-08-01	-0.381818	0.052941	XEL
6	2003-10-23	-0.093750	0.004456	XEL
7	2004-01-28	-0.312500	-0.002907	XEL
8	2004-04-28	-0.113924	0.017804	XEL
9	2004-07-28	-0.220930	0.012158	XEL
10	2004-10-22	-0.371429	-0.016176	XEL
11	2005-02-01	-0.210526	0.003308	XEL
12	2005-04-27	0.023256	0.006381	XEL
13	2005-07-27	-0.009346	-0.007220	XEL
14	2005-10-26	-0.123457	-0.002156	XEL

	Date	Sentiment	Day Return	Ticker
0	2002-04-30	-0.266409	0.018898	XL
1	2002-07-31	-0.227139	0.016461	XL
2	2002-10-31	-0.176471	-0.004575	XL
3	2003-02-12	-0.160350	-0.009645	XL
4	2003-04-29	-0.109312	0.013155	XL
5	2003-08-01	0.134545	-0.055346	XL
6	2003-10-30	-0.179688	-0.005614	XL
7	2004-01-14	-0.446970	0.034027	XL
8	2004-02-11	-0.057143	-0.007601	XL
9	2004-05-04	0.026316	-0.007639	XL
10	2004-07-29	0.029630	-0.010424	XL
11	2004-11-02	-0.482143	-0.020261	XL
12	2005-02-10	-0.224044	-0.009901	XL
13	2005-04-27	-0.018182	0.013478	XL

14	2005-07-08	-0.394737	-0.011419	XL
15	2005-07-28	-0.070270	0.027393	XL
16	2005-11-01	-0.221519	0.048917	XL
	Date	Sentiment	Day Return	Ticker
0	2001-07-19	-0.408333	0.012887	XLNX
1	2001-10-18	-0.350515	-0.038196	XLNX
2	2002-03-05	0.379310	0.035502	XLNX
3	2002-04-18	0.040404	-0.012647	XLNX
4	2002-07-18	-0.484163	-0.047805	XLNX
5	2002-10-17	-0.157895	-0.014401	XLNX
6	2003-01-21	-0.315315	-0.010960	XLNX
7	2003-04-17	-0.188679	0.008901	XLNX
8	2003-07-17	-0.336245	-0.002717	XLNX
9	2003-10-16	-0.087500	0.002660	XLNX
10	2004-01-21	-0.116279	-0.023216	XLNX
11	2004-04-22	-0.070064	0.013137	XLNX
12	2004-07-22	-0.132075	0.019614	XLNX
13	2004-10-21	-0.421801	0.053051	XLNX
14	2005-01-20	-0.416309	0.008305	XLNX
15	2005-04-21	-0.236364	0.020507	XLNX
16	2005-07-21	-0.290598	-0.029824	XLNX
17	2005-10-20	-0.159763	0.020582	XLNX
	Date	Sentiment	Day Return	Ticker
0	2002-04-23	-0.247312	0.020988	XOM
1	2002-08-01	-0.291005	-0.045390	XOM
2	2002-10-31	0.003861	-0.019231	XOM
3	2003-01-30	0.143836	-0.034853	XOM
4	2003-05-01	0.008403	0.004530	XOM
5	2003-07-31	0.017391	-0.008085	XOM
6	2003-10-30	-0.006329	-0.027070	XOM
7	2004-01-29	0.198718	0.000241	XOM
8	2004-04-29	0.040590	-0.016416	XOM
9	2004-05-03	0.145631	0.018182	XOM
10	2004-07-29	0.210762	-0.000651	XOM
11	2004-10-28	0.188571	0.000206	XOM
12	2005-01-31	0.149758	0.004869	XOM
13	2005-04-28	-0.025316	-0.027102	XOM
14	2005-07-28	0.147929	0.003009	XOM
15	2005-10-27	-0.131868	-0.016799	XOM
16	2005-12-13	-0.109756	0.000169	XOM
	Date	Sentiment	Day Return	Ticker
0	2002-04-24	0.093426	0.010395	XRX
1	2002-07-25	0.289655	0.087719	XRX
2	2002-10-23	0.209302	-0.064234	XRX
3	2003-01-28	0.215947	0.061798	XRX
4	2003-04-23	0.210884	0.087432	XRX
5	2003-07-28	0.260870	0.024771	XRX
6	2003-10-23	0.177033	-0.032542	XRX
7	2004-01-27	0.344398	0.027119	XRX
8	2004-04-23	0.556364	-0.094158	XRX
9	2004-07-23	0.260188	0.010989	XRX
10	2004-10-21	0.304029	-0.004104	XRX
11	2005-01-25	0.480916	0.001290	XRX
12	2005-04-21	0.223529	-0.009559	XRX
13	2005-07-25	0.311828	-0.003774	XRX
14	2005-10-21	0.430556	0.054902	XRX
	Date	Sentiment	Day Return	Ticker

0	2001-01-10	0.175966	0.040600	YHOO
1	2001-04-11	0.166052	-0.067059	YHOO
2	2002-04-03	-0.204301	-0.022490	YHOO
3	2002-04-10	0.276265	-0.013904	YHOO
4	2002-04-17	-0.207101	0.019897	YHOO
5	2002-04-24	0.333333	-0.004768	YHOO
6	2002-07-10	0.247863	-0.056502	YHOO
7	2002-07-17	-0.220339	0.001404	YHOO
8	2002-10-09	0.490066	0.057203	YHOO
9	2002-10-24	-0.156627	-0.022078	YHOO
10	2003-01-15	0.400000	-0.019529	YHOO
11	2003-04-09	0.346405	-0.039479	YHOO
12	2003-06-16	0.140000	0.027136	YHOO
13	2003-07-09	0.330855	0.006273	YHOO
14	2003-07-14	0.253333	-0.010753	YHOO
15	2003-10-08	0.369963	-0.006912	YHOO
16	2004-01-14	0.423358	-0.020247	YHOO
17	2004-01-20	0.327731	-0.005010	YHOO
18	2004-04-07	0.370079	-0.002064	YHOO
19	2004-07-07	0.333333	-0.014510	YHOO
20	2004-10-12	0.371212	0.016028	YHOO
21	2005-01-18	0.461794	0.000538	YHOO
22	2005-04-19	0.412639	0.007858	YHOO
23	2005-07-19	0.376812	0.019179	YHOO
24	2005-10-18	0.411348	-0.020349	YHOO

	Date	Sentiment	Day Return	Ticker
0	2001-05-02	0.246575	-0.034286	YUM
1	2002-03-12	-1.000000	-0.023705	YUM
2	2002-03-14	-1.000000	-0.008450	YUM
3	2002-04-30	0.456869	0.019563	YUM
4	2002-07-24	0.393103	0.100190	YUM
5	2002-10-10	-0.636364	-0.095896	YUM
6	2003-02-11	0.335463	0.017094	YUM
7	2003-04-24	0.377892	0.024691	YUM
8	2003-07-16	0.329670	-0.001349	YUM
9	2003-10-08	0.272727	0.000000	YUM
10	2004-02-12	0.306122	0.016427	YUM
11	2004-04-22	0.509346	0.079235	YUM
12	2004-07-14	0.380711	0.017699	YUM
13	2004-10-06	0.505455	-0.015166	YUM
14	2005-02-02	0.496454	-0.006100	YUM
15	2005-04-21	0.453453	-0.020000	YUM
16	2005-07-14	0.294461	-0.019666	YUM
17	2005-10-05	0.286550	-0.015524	YUM

	Date	Sentiment	Day Return	Ticker
0	2002-04-16	0.284211	0.003060	ZION
1	2002-04-18	-0.221239	0.007463	ZION
2	2002-07-16	0.275081	0.003893	ZION
3	2002-07-17	-0.300493	-0.015466	ZION
4	2002-10-04	-0.142857	-0.012284	ZION
5	2002-10-10	0.054152	0.045429	ZION
6	2002-10-17	-0.484848	-0.007379	ZION
7	2003-01-21	0.233449	-0.003515	ZION
8	2003-01-23	-0.317406	0.009988	ZION
9	2003-03-11	0.242236	-0.013497	ZION
10	2003-04-17	-0.386047	0.025374	ZION
11	2003-04-22	0.267327	0.027107	ZION

```

12 2003-07-17 -0.183099 -0.004245 ZION
13 2003-07-22 0.118110 0.009007 ZION
14 2003-10-16 -0.198020 0.010726 ZION
15 2003-10-21 0.112150 -0.001025 ZION
16 2003-10-28 0.274510 0.016709 ZION
17 2004-01-20 0.232759 0.015815 ZION
18 2004-01-27 -0.141361 -0.005879 ZION
19 2004-04-20 -0.204301 -0.004199 ZION
20 2004-05-20 0.157025 0.003694 ZION
21 2004-07-20 0.187879 0.013744 ZION
22 2004-07-21 -0.186207 -0.016197 ZION
23 2004-10-19 0.140097 0.002967 ZION
24 2005-01-25 -0.201646 0.005840 ZION
25 2005-01-26 0.209756 0.028351 ZION
26 2005-04-21 0.044898 0.010127 ZION
27 2005-04-26 0.161290 -0.007782 ZION
28 2005-07-06 0.326371 -0.021795 ZION
29 2005-07-21 -0.188119 -0.002637 ZION
30 2005-07-22 0.140741 0.005278 ZION
31 2005-10-20 -0.061224 0.001702 ZION
32 2005-10-25 0.400000 0.006683 ZION

```

```

      Date Sentiment Day Return Ticker
0 2002-04-25 0.193333 0.010526 ZMH
1 2002-07-25 0.306452 0.060775 ZMH
2 2002-10-22 0.241830 -0.000967 ZMH
3 2003-01-30 0.210526 -0.023810 ZMH
4 2003-04-24 0.221154 -0.008282 ZMH
5 2003-05-20 0.182320 -0.014412 ZMH
6 2003-07-24 0.342790 -0.009730 ZMH
7 2003-10-23 0.239234 0.004049 ZMH
8 2004-02-10 0.208226 -0.002703 ZMH
9 2004-04-27 0.244656 -0.032934 ZMH
10 2004-07-29 0.363636 0.136744 ZMH
11 2004-10-26 0.361905 0.054889 ZMH
12 2005-02-01 0.301435 0.059394 ZMH
13 2005-04-26 0.246964 -0.032364 ZMH
14 2005-07-28 0.318458 0.000489 ZMH
15 2005-10-27 0.089686 -0.029874 ZMH

```

```

In [19]: masterdf2.dropna(inplace=True)
masterdf2 = masterdf2.sort_values("Date")
masterdf2.head()

```

Out[19]:

	Date	Sentiment	Day Return	Ticker
7773	2001-01-10	0.175966	0.040600	YHOO
4293	2001-01-25	-0.270718	0.025432	LLY
5446	2001-03-19	-0.229814	0.041214	PAYX
606	2001-03-27	-0.074236	-0.040541	APOL
886	2001-04-03	0.323944	-0.039329	BBY

```
In [20]: masterdf2["Rolling Standardized Sentiment"] = (masterdf2["Sentiment"] -
masterdf2["Sentiment"].rolling(
    window=60,min_periods=60,center=False).mean()) / masterdf2["Sentimen
t"].rolling(
    window=60,min_periods=60,center=False).std()
```

```
In [21]: masterdf2.dropna(inplace=True)
masterdf2['Standardized Signal (T = 1)'] = masterdf2['Rolling Standardiz
ed Sentiment'].apply(
    lambda x: 1 if x >= 1 else (-1 if x<= -1 else 0))
```

```
In [22]: masterdf2= masterdf2.replace(0,np.nan)
masterdf2.dropna(inplace=True)
masterdf2["Standardized Strategy Return (T = 1)"] = masterdf2["Standardi
zed Signal (T = 1)"] * masterdf2["Day Return"]
masterdf2.head()
```

Out[22]:

	Date	Sentiment	Day Return	Ticker	Rolling Standardized Sentiment	Standardized Signal (T = 1)	Standardized Strategy Return (T = 1)
4494	2001-04-19	0.356322	-0.065941	MAT	2.001018	1.0	-0.065941
2432	2001-04-19	0.285141	0.059335	EBAY	1.585880	1.0	0.059335
1402	2001-04-19	0.205128	-0.042781	CCE	1.228102	1.0	-0.042781
4870	2001-04-19	0.252747	0.033885	MSFT	1.452814	1.0	0.033885
4750	2001-04-20	-0.271739	-0.025033	MRK	-1.066610	-1.0	0.025033

```
In [23]: StrategyReturn = masterdf2.drop(masterdf2.columns[1:6],axis=1)
StrategyReturn.set_index("Date",inplace=True)
StrategyReturn = StrategyReturn.groupby(StrategyReturn.index).sum()
```

```
In [24]: equity = 100
equityCurve = []
for i in StrategyReturn["Standardized Strategy Return (T = 1)"]:
    equity = equity + (equity * i)
    equityCurve.append(equity)
print(equity)
```

```
StrategyReturn["Standardized (T = 1) Equity Curve"] = equityCurve
```

```
428.35010344534555
```

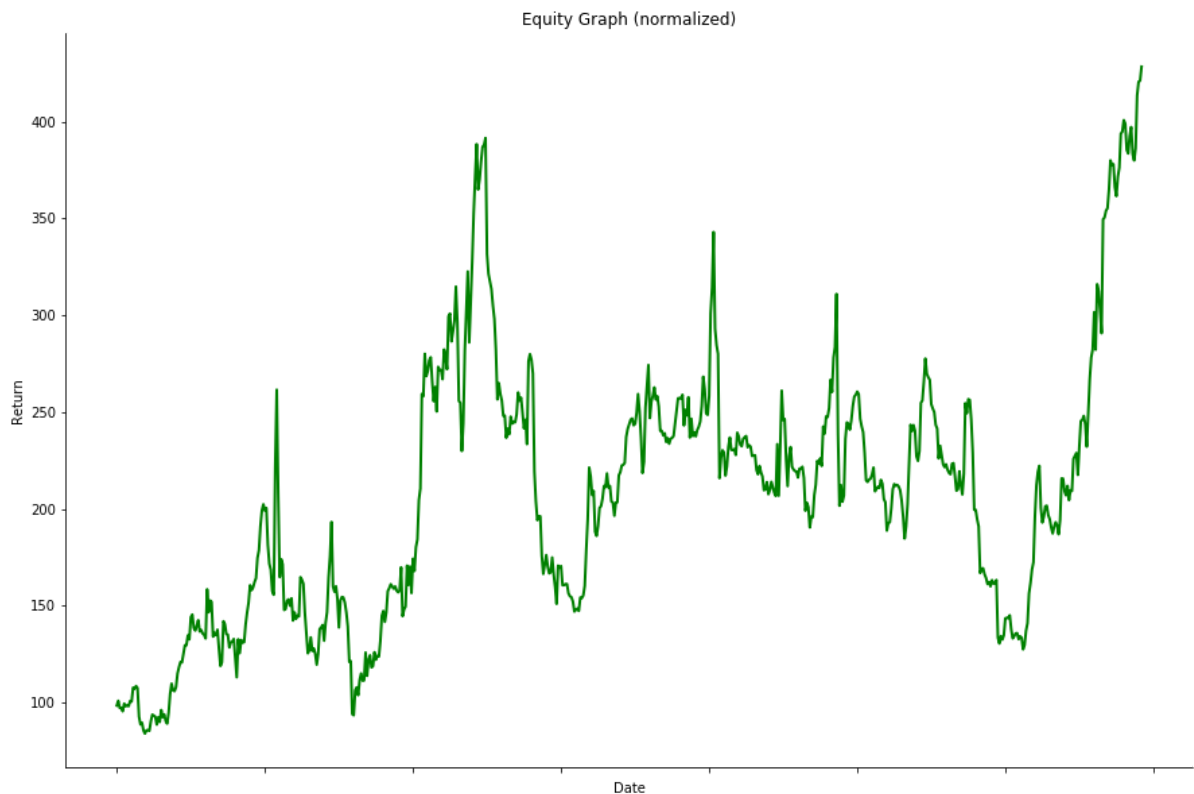
```
In [27]: fig, ax = plt.subplots()

StrategyReturn["Standardized (T = 1) Equity Curve"].plot(ax = ax, color
= "g", lw = 2, figsize = (15,10))

ax.spines["right"].set_visible(False)
ax.spines["top"].set_visible(False)

ax.set_title("Equity Graph (normalized)")
ax.set_ylabel("Return")
#ax.set_xlabel("Year")

plt.show()
```



Conclusion

The returns when the sentiment score and signals are standardized are quite impressive - 400%+ return over 4 years. The strategy itself is incredibly volatile, but that is to be expected since trading on earnings day is inherent to the strategy.

The sentiment-analyzer was developed with the intent of accurately determining how a positive or negative outlook on market news can have a measurable impact on stock price movements. Going forward, we're hopeful that the sentiment analyzer will have other useful applications. For example, the analyzer would allow us to trade on tweets from President Trump that might impact the global economy or comments by social influencers like Rihanna or Kylie Jenner that have the capacity to drive down the value of consumer facing companies such as Snap Inc.

Now that we know that the platform performs well with the test data utilized in this project, we can make further improvements and tweaks such as identifying the "Big Losers" and "Big Winners," and analyzing those specific trades to better understand the characteristics of the anomalies and avoid them in the future.