

# Variable Key

**RumorDate** – Date of the rumor

**CREDIBILITY** – Reach/Popularity of the source of the rumor

**RELIABILITY** – Measure of reliability of the source of the rumor

**MARKETCAP** – the current market value of the company ( $MC = \text{shares outstanding} * \text{price per share}$ )

**LASTTRADE** – the price of the stock at the last quoted trade

**WEEKHIGH52** – the highest price the stock achieved during the last 52 weeks

**WEEKLOW52** – the lowest price the stock achieved during the last 52 weeks

**CASH** – the amount of cash and cash equivalents on a company's balance sheet

**EPS** – earnings per share ( $EPS = \text{net income} / \text{shares outstanding}$ )

**PE** – price to earnings ratio ( $PE = \text{Stock Price} / EPS$ )

**GROSSMARGINS** – the company's gross profit ( $\text{Revenue} - \text{Cost of Goods sold}$ ) divided by revenue

**NETMARGINS** – the company's net income divided by revenue

**AVERAGEVOLUME** – the average number of shares traded per day over a given time horizon

**diff\_target\_SP500\_price\_move\_10** – Difference in Target price vs S&P500 over next 10days

**diff\_target\_SP500\_price\_move\_5** – Difference in Target price vs S&P500 over next 5days

**diff\_target\_SP500\_price\_move\_3** – Difference in Target price vs S&P500 over next 3days

**target\_price\_move\_3** – Max Difference in Target price on Rumor Date vs its price over next 3days

**target\_price\_move\_5** – Max Difference in Target price on Rumor Date vs its price over next 5days

**target\_price\_move\_10** – Max Difference in Target price on Rumor Date vs its price over next 10days

**[-2,-1]** – Probability that the difference in Target price vs S&P500 will lie in the interval -2% to -1%

**[-1,0]** – Probability that the difference in Target price vs S&P500 will lie in the interval -1% to 0%

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**[5,6]** – Probability that the difference in Target price vs S&P500 will lie in the interval 5% to 6%