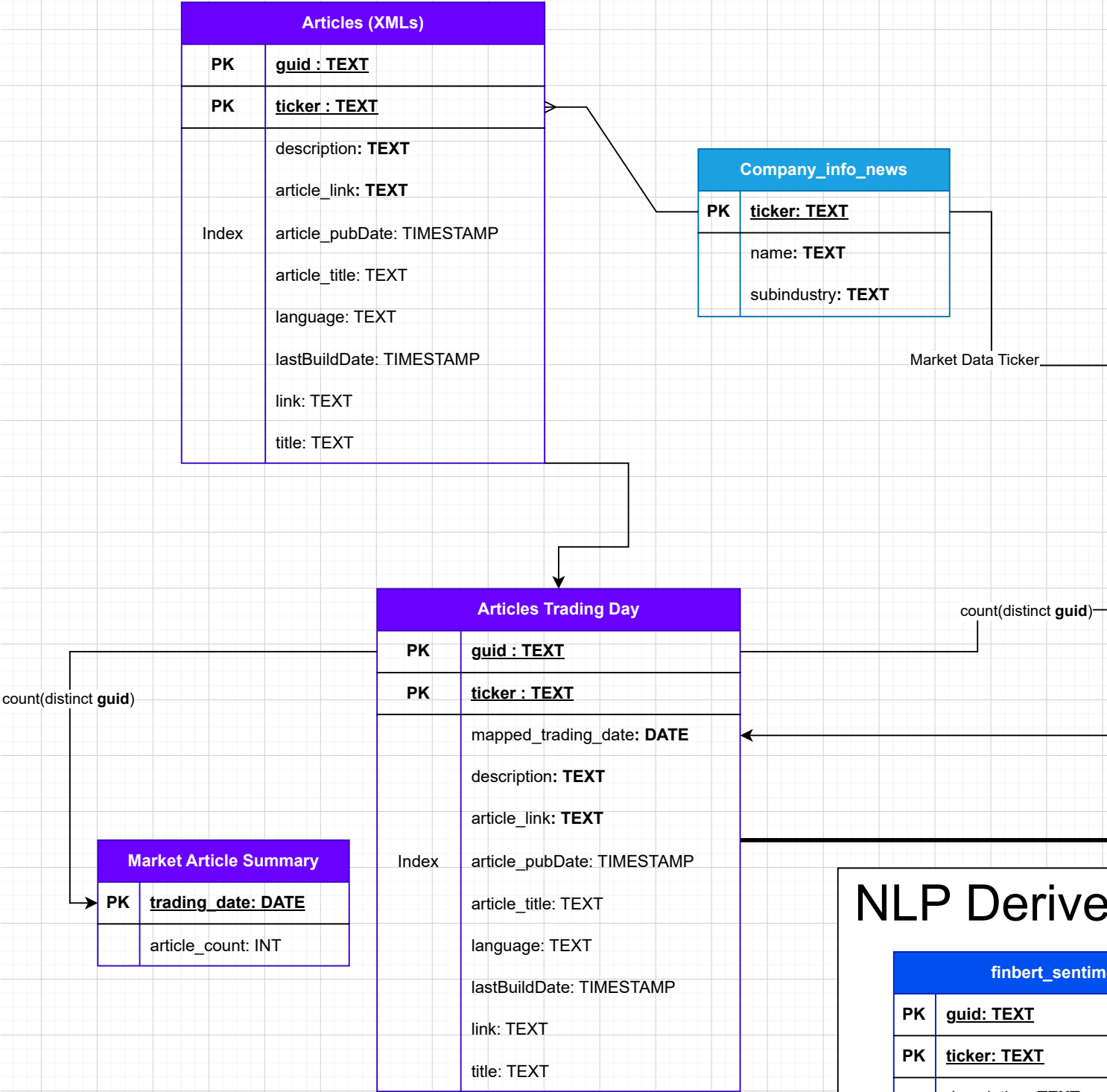
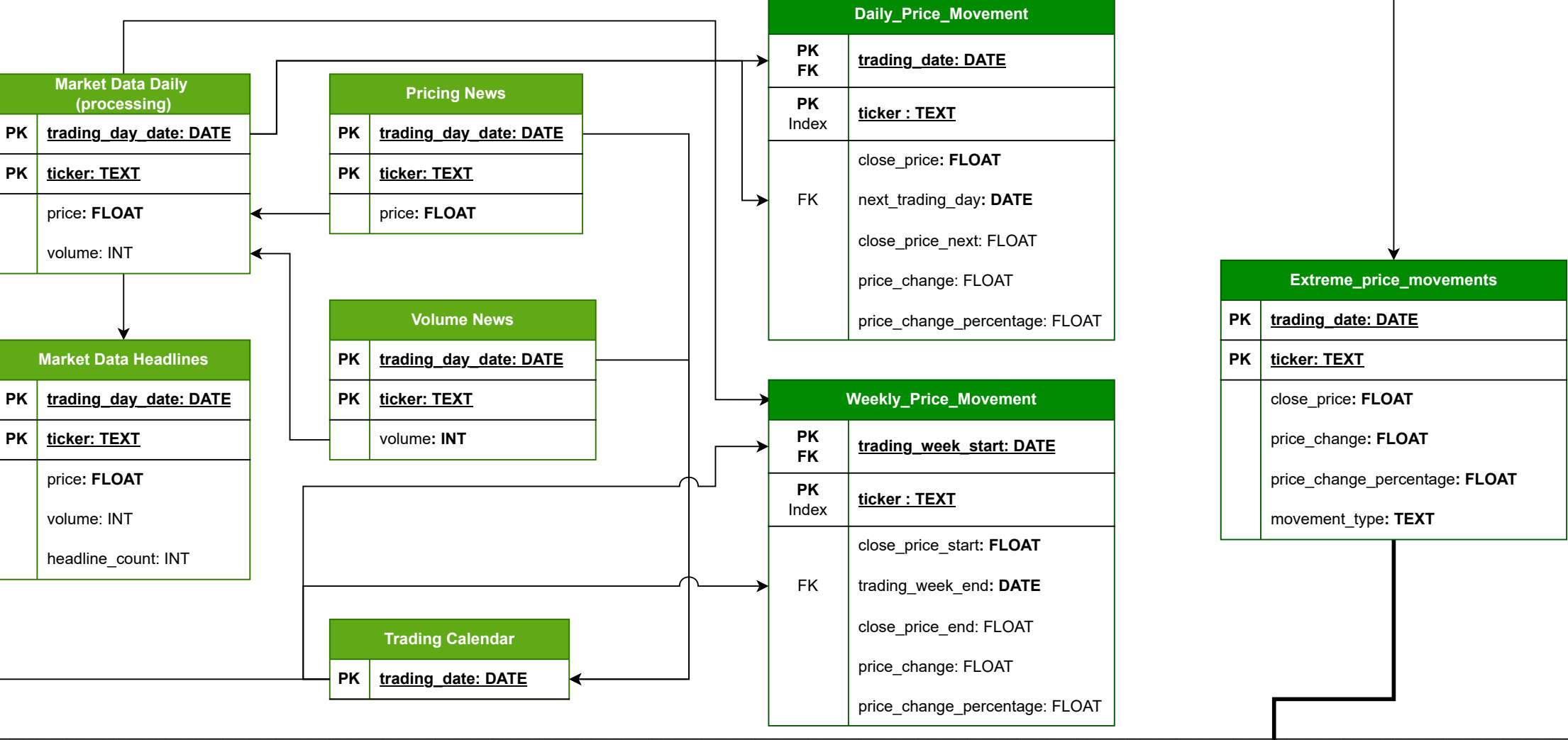


# Headline Schema



## Market Data subset



## NLP Derived Subset

finbert_sentiment	
PK	<b>guid</b> : TEXT
PK	<b>ticker</b> : TEXT
description: TEXT	
article_title: TEXT	
finbert_title_label: TEXT	
finbert_title_score: FLOAT	
finbert_description_label: TEXT	
finbert_description_score: FLOAT	

tokens_description	
PK	<b>guid</b> : TEXT
PK	<b>token</b> : TEXT
PK	<b>token_lemmatized</b> : TEXT
frequency: INT	

tokens_title	
PK	<b>guid</b> : TEXT
PK	<b>token</b> : TEXT
PK	<b>token_lemmatized</b> : TEXT
frequency: INT	

Articles_extreme_drops	
PK	<b>trading_date</b> : DATE
PK	<b>ticker</b> : TEXT
guid: TEXT	
mapped_trading_date: DATE	
title_sentiment_score: FLOAT	
title_sentiment_label: TEXT	
description_sentiment_score: FLOAT	
description_sentiment_label: TEXT	

This table takes into account articles from a 3 day window. So if the price dropped Friday, it'll take into account Tuesday - Friday articles

# Market Data

Volume (weekly)	
PK	<u>trading_week_date: DATE</u>
PK	<u>cik: TEXT</u>
	volume: FLOAT

Price Weekly (price.csv)	
PK	<u>trading_week_date: DATE</u>
PK	<u>cik: TEXT</u>
	price: FLOAT

Weekly_Market_Data	
PK	<u>trading_week_date: DATE</u>
PK	<u>cik: TEXT</u>
	price: FLOAT
	volume: FLOAT

Price Daily	
PK	<u>trading_day_date: DATE</u>
PK	<u>cik: TEXT</u>
	price: FLOAT

Company Info	
PK	<u>cik: TEXT</u>
	ticker: TEXT
	name: TEXT
	subindustry: TEXT

SEC Item Filings	
PK	<u>cik: TEXT</u>
PK	<u>filing_ts: TIMESTAMP</u>
PK	<u>item_filing: TEXT</u>
	company: TEXT
	link: TEXT
	type: TEXT
	item_description: TEXT

item7	
PK	<u>company: TEXT</u>
PK	<u>filing_ts: TIMESTAMP</u>
	link: TEXT
	type: TEXT
	cik: TEXT
	item7: TEXT

item1a	
PK	<u>company: TEXT</u>
PK	<u>filing_ts: TIMESTAMP</u>
	link: TEXT
	type: TEXT
	cik: TEXT
	item1A: TEXT

item1	
PK	<u>company: TEXT</u>
PK	<u>filing_ts: TIMESTAMP</u>
	link: TEXT
	type: TEXT
	cik: TEXT
	item1: TEXT

Price Weekly S&P 500	
PK	<u>trading_week_date: DATE</u>
	SP500CapWeighted: FLOAT
	SP500EqualWeighted: FLOAT

This table contains aggregate data of the index per week

# SP500 Schema

