

# Stock Price Movement Study

The accompanying tables summarize the analyses of the price movements over 1 year of 1,800+ U.S. stocks. The individual tables analyze the following:

1. The rates of price change (price velocity) for the 3 stocks that had the highest magnitude in rate of price change between their annual maximum and minimum prices
2. The stocks with the largest price change over each of the contiguous intervals listed below that are contained within our study period:
  - a. 1 year
  - b. 1 month
  - c. 2 weeks
  - d. 1 week
  - e. 1 day
  - f. Overnight
3. The maximum number of days any stock went up during the year, and the maximum number of days any stock went down during the year
4. Statistics (maximum, average, median, and distribution) on the number of consecutive days that any stock went up or down during the year
5. The maximum price swings for the 3 stocks with the highest magnitude in price swing over 4 different intervals:
  - a. 1 year
  - b. 1 month
  - c. 2 weeks
  - d. 1 week

# Price Movement Stats Summary

Based on our 1,808 selected stocks, using daily data from 10/18/12 to 10/18/13.

Rate of Change between 1 Year Min & Max Prices (whenever they occurred)				
	Max		Min	
Highest $\Delta$	+25.3%/week	For 3.9 weeks	-63.5%/week	For 0.4 weeks
Symbol (Company)	NIHD (Nii Holdings)		CMN (Cantel Medical Corp)	
2nd highest $\Delta$	+25.1%/week	For 1.1 weeks	-34.1%/week	For 0.9 weeks
Symbol (Company)	CLH (Clean Harbors Inc)		CMP (Compass Minerals International)	
3rd highest $\Delta$	+11.5%/week	For 4.9 weeks	-19.6%/week	For 1.3 weeks
Symbol (Company)	CENX (Century Aluminum Co)		NMM (Navios Maritime Partners Lp)	

Maximum Price $\Delta$ , Period End Price Minus Period Start Price, where analysis period is slid across 1 Year a day at a time:												
	1 Year		1 Month		2 Weeks		1 Week		1 Day		Interday Gap	
	UP	Down	Up	Down	Up	Down	Up	Down	Up	Down	Up	Down
Highest $\Delta$	+826%	-90%	+243%	-73%	+215%	-72%	+161%	-68%	+45%	-40%	+183%	-60%
Company Symbol	ACAD	ANV	KERX	TWGP	KERX	AMRN	KERX	AMRN	FSLR	RPRX	ACAD	AMRN
2nd highest $\Delta$	+741%	-82%	+193%	-70%	+177%	-66%	+145%	-63%	+45%	-28%	+116%	-52%
Company Symbol	CSIQ	AMRN	LEAP	AMRN	ACAD	ACHN	ACAD	ACHN	UNXL	EZCH	LEAP	ACHN
3rd highest $\Delta$	+669%	-79%	+147%	-67%	+159%	-59%	+130%	-53%	+43%	-27%	+82%	-50%
Company Symbol	VIPS	TWGP	ACAD	ACHN	LEAP	UNXL	LEAP	EBIX	JASO	UNXL	MAKO	EBIX
	Distributions of the above (counts of stocks meeting the criteria to the left)											
0% to $\pm 10\%$	193	122	63	355	339	630	723	877	1510	1578	1532	1515
$\pm 10\%$ to $\pm 25\%$	378	92	1188	1177	1150	1001	895	817	279	223	228	263
$\pm 25\%$ to $\pm 50\%$	460	64	447	245	274	165	169	110	19	7	40	28
$\pm 50\%$ to $\pm 100\%$	358	25	85	19	35	7	17	4	0	0	6	2
$\pm 100\%$ to $\pm 200\%$	93	0	12	0	4	0	4	0	0	0	2	0
over $\pm 200\%$	23	0	1	0	1	0	0	0	0	0	0	0

# Price Movement Stats Summary

Up and Down Days, Over 1 Year			
Up		Down	
Days	Percent	Days	Percent
158	+63%	150	+60%

Consecutive UP Days Over 1 Year		
Max.	Ave.	Med.
20	2.8	2

Consecutive DOWN Days Over 1 Year		
Max.	Ave.	Med.
16	2.6	2

Number of Consecutive Days Price Went UP											
Over 10 days		8 to 10 days		6 to 8 days		4 to 6 days		2 to 4 days		0 to 2 days	
Count	%	Count	%	Count	%	Count	%	Count	%	Count	%
0	0%	3	+3%	8	+7%	15	+13%	35	+31%	51	+46%

Number of Consecutive Days Price Went DOWN											
Over 10 days		8 to 10 days		6 to 8 days		4 to 6 days		2 to 4 days		0 to 2 days	
Count	%	Count	%	Count	%	Count	%	Count	%	Count	%
0	0%	3	+3%	6	+5%	13	+12%	36	+33%	52	+47%

	Maximum Price Swing, within the following periods, over 1 Year:							
	1 Year		1 Month		2 Weeks		1 Week	
	Up	Down	Up	Down	Up	Down	Up	Down
Highest Δ	+1552%	-91%	+299%	-75%	+299%	-72%	+286%	-68%
Company Symbol	ACAD	ANV	AMRN	KERX	AMRN	ACAD	AMRN	KERX
2nd highest Δ	+1104%	-86%	+275%	-72%	+211%	-72%	+185%	-68%
Company Symbol	CSIQ	AMRN	TWGP	ACAD	ACHN	KERX	ACHN	ACAD
3rd highest Δ	+754%	-86%	+217%	-69%	+148%	-62%	+141%	-58%
Company Symbol	TSL	CWTR	ACHN	SRPT	UNXL	LEAP	EBIX	LEAP
	Distributions of the above (counts of stocks meeting the criteria to the left)							
0% to ±10%	0	0	52	34	149	227	365	506
±10% to ±25%	54	58	1044	1319	1175	1326	1070	1145
±25% to ±50%	536	167	538	433	376	246	314	151
±50% to ±100%	629	69	151	22	96	9	54	6
±100% to ±200%	228	0	20	0	10	0	4	0
over ±200%	67	0	3	0	2	0	1	0